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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	2025 On 01-August-24			Bond Future	181.8927	182.1357	181.8927	182.1357	4,600
28/06/2024	2025 On 07-November-24			Bond Future	186.2019	186.4653	186.2019	186.4653	4,870
28/06/2024	2029 On 01-August-24			Bond Future	131.6193	132.2666	131.6193	132.2666	9,944
28/06/2024	2029 On 07-November-24			Bond Future	133.3357	134.0087	133.3357	134.0087	0
28/06/2024	2029 On 06-February-25			Bond Future	136.2501	136.9678	136.2501	136.9678	0
28/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	3850.0700	4567.7700	3.8501	4.5678	0
28/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2029 On 08-May-25			Bond Future	137.7718	138.5454	137.7718	138.5454	0
28/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	695.4300	0.0000	0.6954	0
28/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	78.2000	0.0000	0.0782	0.0000	0
28/06/2024	2029 On 07-August-25			Bond Future	140.7069	141.5246	140.7069	141.5246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3296.8900	4114.6100	3.2969	4.1146	0
28/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2030 On 01-August-24			Bond Future	9.9966	10.1403	91.8529	91.2907	121,734
28/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1309.9300	1030.3300	1.3099	1.0303	600
28/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	476.5100	759.1100	0.4765	0.7591	0
28/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1767.1700	1422.2600	1.7672	1.4223	0
28/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	315.0000	532.2900	0.3150	0.5323	0
28/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1797.4700	1448.6400	1.7975	1.4486	0
28/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	306.8100	520.1800	0.3068	0.5202	0
28/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1827.8700	1475.3400	1.8279	1.4753	0
28/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	298.7300	508.4000	0.2987	0.5084	0
28/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2871.5500	2418.7300	2.8716	2.4187	600
28/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	121.8300	231.2100	0.1218	0.2312	0
28/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5002.7200	4464.6300	5.0027	4.4646	0
28/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	19.3000	43.4100	0.0193	0.0434	600
28/06/2024	2030 On 07-November-24			Bond Future	10.0668	10.2177	94.0046	93.4366	39,772
28/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1840.0100	1536.7700	1.8400	1.5368	600
28/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1300.8900	1565.6100	1.3009	1.5656	0
28/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3088.0300	2689.8400	3.0880	2.6898	600
28/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	696.9700	866.7400	0.6970	0.8667	0
28/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3171.1200	2767.7300	3.1711	2.7677	0
28/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	670.4300	835.0000	0.6704	0.8350	0
28/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3199.0500	2794.0100	3.1991	2.7940	0
28/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	661.8500	824.7700	0.6619	0.8248	0
28/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3227.0400	2820.3800	3.2270	2.8204	0
28/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	653.3600	814.6600	0.6534	0.8147	0
28/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6788.4000	6251.6900	6.7884	6.2517	0
28/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	139.3100	170.5600	0.1393	0.1706	600
28/06/2024	2030 On 06-February-25			Bond Future	10.1442	10.2989	92.0266	91.4672	0
28/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3104.7000	2791.8600	3.1047	2.7919	0
28/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1184.1600	1430.7500	1.1842	1.4308	0
28/06/2024	2030 On 08-May-25			Bond Future	10.2431	10.3998	93.9997	93.4561	0
28/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1703.6500	1509.6200	1.7037	1.5096	0
28/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2801.5300	3151.0400	2.8015	3.1510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2389.1400	2151.9000	2.3891	2.1519	1,640
28/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2156.4300	2462.7300	2.1564	2.4627	0
28/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3191.6400	2910.7600	3.1916	2.9108	2,280
28/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1651.7500	1914.4100	1.6518	1.9144	0
28/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6145.4700	5717.6700	6.1455	5.7177	0
28/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	723.0300	838.7700	0.7230	0.8388	1,640
28/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7300.0200	6786.1700	7.3000	6.7862	0
28/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	534.4300	564.1200	0.5344	0.5641	2,280
28/06/2024	2030 On 07-August-25			Bond Future	10.3642	10.5263	91.9680	91.4315	0
28/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2663.2800	2471.1400	2.6633	2.4711	1,054
28/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2279.6000	2623.9100	2.2796	2.6239	0
28/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3998.2300	3735.7700	3.9982	3.7358	0
28/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1560.8400	1834.8300	1.5608	1.8348	0
28/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6471.9100	6031.1100	6.4719	6.0311	0
28/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	859.6900	955.3400	0.8597	0.9553	1,054
28/06/2024	2032 On 01-August-24			Bond Future	10.7379	10.8812	90.1020	89.4322	97,799
28/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	1661.8300	1307.2800	1.6618	1.3073	0
28/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	672.4700	987.7500	0.6725	0.9878	11,000
28/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2202.6900	1778.2900	2.2027	1.7783	600
28/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	476.6200	722.0500	0.4766	0.7221	0
28/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2273.7100	1841.4100	2.2737	1.8414	0
28/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	456.1200	693.6500	0.4561	0.6937	0
28/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2309.4900	1873.3400	2.3095	1.8733	0
28/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	446.1900	679.8700	0.4462	0.6799	0
28/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2345.5300	1905.3900	2.3455	1.9054	0
28/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	436.5500	666.2400	0.4366	0.6662	0
28/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3687.7700	3134.3500	3.6878	3.1344	120
28/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	199.6900	316.1000	0.1997	0.3161	0
28/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4130.5200	3553.9300	4.1305	3.5539	600
28/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	153.9700	247.2100	0.1540	0.2472	0
28/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4334.1300	3748.3000	4.3341	3.7483	0
28/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	136.7700	220.7700	0.1368	0.2208	100
28/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7029.1000	6376.6200	7.0291	6.3766	0
28/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	29.1100	46.4600	0.0291	0.0465	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	7978.4200	7313.7700	7.9784	7.3138	0
28/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	16.2400	21.4200	0.0162	0.0214	11,000
28/06/2024	2032 On 07-November-24			Bond Future	10.8351	10.9843	88.0454	87.3669	52,889
28/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2627.6300	2309.8000	2.6276	2.3098	600
28/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1382.5000	1743.1400	1.3825	1.7431	0
28/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3736.3200	3332.6200	3.7363	3.3326	0
28/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	895.1400	1169.9100	0.8951	1.1699	0
28/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3769.1600	3363.2500	3.7692	3.3633	0
28/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	884.1900	1156.7500	0.8842	1.1568	0
28/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3802.0900	3393.9700	3.8021	3.3940	0
28/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	873.3700	1143.7200	0.8734	1.1437	0
28/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4204.1500	3769.6500	4.2042	3.7697	600
28/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	752.6100	996.5800	0.7526	0.9966	0
28/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4306.5100	3865.6800	4.3065	3.8657	1,615
28/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	724.9200	962.5600	0.7249	0.9626	0
28/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9135.5600	8482.4700	9.1356	8.4825	0
28/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	121.2600	146.6400	0.1213	0.1466	600
28/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10675.3500	10009.0500	10.6754	10.0091	0
28/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	55.4300	67.6000	0.0554	0.0676	1,615
28/06/2024	2032 On 06-February-25			Bond Future	10.9360	11.0881	89.9484	89.2750	0
28/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4667.9000	4216.8600	4.6679	4.2169	0
28/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1267.3100	1489.7000	1.2673	1.4897	0
28/06/2024	2032 On 08-May-25			Bond Future	11.0468	11.2005	87.7105	87.0492	0
28/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2696.8800	2410.5600	2.6969	2.4106	0
28/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3291.2000	3666.1900	3.2912	3.6662	0
28/06/2024	2032 On 07-August-25			Bond Future	11.1729	11.3304	89.5558	88.8979	0
28/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5551.3400	5176.1200	5.5513	5.1761	0
28/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2126.8900	2409.5300	2.1269	2.4095	0
28/06/2024	2033 On 01-August-24			Bond Future	123.7356	124.2623	123.7356	124.2623	7,742
28/06/2024	2033 On 07-November-24			Bond Future	125.1668	125.7159	125.1668	125.7159	0
28/06/2024	2033 On 06-February-25			Bond Future	127.9028	128.4919	127.9028	128.4919	0
28/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	2962.7700	3551.9100	2.9628	3.5519	0
28/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2033 On 08-May-25			Bond Future	129.1428	129.7826	129.1428	129.7826	0

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28/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1477.1600	837.4500	1.4772	0.8375	0
28/06/2024	2033 On 07-August-25			Bond Future	131.8942	132.5734	131.8942	132.5734	0
28/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3244.2100	3923.4000	3.2442	3.9234	0
28/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2037 On 01-August-24			Bond Future	11.8209	11.9844	78.7393	77.8599	186,467
28/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2039.3800	1513.1400	2.0394	1.5131	0
28/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	599.6000	952.7300	0.5996	0.9527	0
28/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2076.8400	1544.6700	2.0768	1.5447	0
28/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	584.2900	931.4900	0.5843	0.9315	0
28/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2114.5700	1576.6000	2.1146	1.5766	1,383
28/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	569.3000	910.7000	0.5693	0.9107	0
28/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6871.3000	6019.2900	6.8713	6.0193	0
28/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	21.9600	49.3200	0.0220	0.0493	1,383
28/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	9842.9700	8966.9000	9.8430	8.9669	0
28/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	2.1900	5.4900	0.0022	0.0055	1,383
28/06/2024	2037 On 07-November-24			Bond Future	11.9331	12.1022	80.5838	79.6901	16,440
28/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4446.1300	3857.9300	4.4461	3.8579	0
28/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1155.6500	1461.1300	1.1557	1.4611	0
28/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4483.3300	3892.4300	4.4833	3.8924	0
28/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1142.8000	1445.5800	1.1428	1.4456	0
28/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4520.4700	3927.0400	4.5205	3.9270	0
28/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1129.9300	1430.1800	1.1299	1.4302	0
28/06/2024	2037 On 06-February-25			Bond Future	12.0475	12.2200	78.0649	77.1696	0
28/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5358.2900	4782.3900	5.3583	4.7824	0
28/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1754.1300	2073.4900	1.7541	2.0735	0
28/06/2024	2037 On 08-May-25			Bond Future	12.1746	12.3494	79.7379	78.8471	3,975
28/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3958.5200	3532.4000	3.9585	3.5324	0
28/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3572.4300	4037.1000	3.5724	4.0371	0
28/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	4846.5500	4364.3000	4.8466	4.3643	15,000
28/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2951.9700	3360.5100	2.9520	3.3605	0
28/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7317.9300	6711.8700	7.3179	6.7119	7,500
28/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1832.6900	2117.4200	1.8327	2.1174	0
28/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7491.4100	6878.1600	7.4914	6.8782	7,500

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28/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1775.6100	2053.1500	1.7756	2.0532	0
28/06/2024	2037 On 07-August-25			Bond Future	12.3160	12.4952	77.1542	76.2603	0
28/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6329.7400	5852.9100	6.3297	5.8529	0
28/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2948.0400	3365.1900	2.9480	3.3652	0
28/06/2024	2038 On 01-August-24			Bond Future	133.7691	133.6241	133.7691	133.6241	3,162
28/06/2024	2038 On 07-November-24			Bond Future	136.9383	136.8005	136.9383	136.8005	425
28/06/2024	2038 On 06-February-25			Bond Future	137.8124	137.7014	137.8124	137.7014	0
28/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2582.3500	2471.4100	2.5824	2.4714	0
28/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2038 On 08-May-25			Bond Future	140.8009	140.7290	140.8009	140.7290	0
28/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1120.8800	1048.9800	1.1209	1.0490	0
28/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2038 On 07-August-25			Bond Future	141.6362	141.5894	141.6362	141.5894	0
28/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2076.2200	2029.4200	2.0762	2.0294	0
28/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2040 On 01-August-24			Bond Future	12.0768	12.2453	78.8118	77.8481	38,200
28/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1915.5600	1427.9400	1.9156	1.4279	680
28/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	755.7700	1231.8600	0.7558	1.2319	0
28/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2068.3300	1553.7700	2.0683	1.5538	0
28/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	683.4000	1132.5500	0.6834	1.1326	0
28/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2107.2500	1586.0700	2.1073	1.5861	0
28/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	666.1900	1108.7200	0.6662	1.1087	0
28/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2146.5400	1618.6900	2.1465	1.6187	0
28/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	649.4200	1085.2800	0.6494	1.0853	0
28/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	4574.3700	3767.9300	4.5744	3.7679	0
28/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	141.3200	298.5900	0.1413	0.2986	680
28/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	4914.8100	4085.1200	4.9148	4.0851	7,500
28/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	113.9800	248.0000	0.1140	0.2480	0
28/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	7515.1200	6586.2500	7.5151	6.5863	0
28/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	20.3400	55.1800	0.0203	0.0552	680
28/06/2024	2040 On 07-November-24			Bond Future	12.1912	12.3654	80.6580	79.6780	95,017
28/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2206.8900	1805.9000	2.2069	1.8059	640
28/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2727.1500	3306.1800	2.7272	3.3062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	3861.2200	3289.2400	3.8612	3.2892	0
28/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1591.8600	1999.9000	1.5919	1.9999	640
28/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4774.9300	4129.8900	4.7749	4.1299	0
28/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1220.5500	1555.5300	1.2206	1.5555	0
28/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4814.1000	4166.3100	4.8141	4.1663	0
28/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1206.9100	1539.1400	1.2069	1.5391	0
28/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	4853.5200	4202.8200	4.8535	4.2028	0
28/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1193.5800	1522.9000	1.1936	1.5229	0
28/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6026.9900	5300.9600	6.0270	5.3010	0
28/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	862.3000	1116.2900	0.8623	1.1163	640
28/06/2024	2040 On 06-February-25			Bond Future	12.3072	12.4851	77.8900	76.9065	14
28/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	5365.6400	4835.5900	5.3656	4.8356	0
28/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1901.0600	2354.4300	1.9011	2.3544	0
28/06/2024	2040 On 08-May-25			Bond Future	12.4348	12.6154	79.5591	78.5782	3,900
28/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4600.8300	4111.9000	4.6008	4.1119	0
28/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3541.2700	4033.2700	3.5413	4.0333	0
28/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4980.5800	4468.4100	4.9806	4.4684	15,000
28/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3280.7400	3749.5000	3.2807	3.7495	0
28/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7314.4800	6672.4300	7.3145	6.6724	7,500
28/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2138.7700	2477.6500	2.1388	2.4777	0
28/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	7566.6600	6912.9500	7.5667	6.9130	7,500
28/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2047.3100	2374.5300	2.0473	2.3745	0
28/06/2024	2040 On 07-August-25			Bond Future	12.5759	12.7610	76.7207	75.7346	0
28/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6827.4800	6302.7600	6.8275	6.3028	0
28/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3129.0500	3590.3600	3.1291	3.5904	0
28/06/2024	2044 On 01-August-24			Bond Future	12.1603	12.3338	74.9059	73.9036	119,361
28/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1642.3600	1152.3500	1.6424	1.1524	0
28/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	948.4200	1460.6400	0.9484	1.4606	0
28/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1677.4700	1180.3500	1.6775	1.1804	0
28/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	926.0600	1431.1700	0.9261	1.4312	0
28/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1712.9500	1208.7300	1.7130	1.2087	0
28/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	904.1300	1402.1400	0.9041	1.4021	0
28/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	4783.0200	3912.1700	4.7830	3.9122	0
28/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	133.1800	264.5600	0.1332	0.2646	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6002.8700	5071.4000	6.0029	5.0714	0
28/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	61.7200	132.4800	0.0617	0.1325	15,000
28/06/2024	2044 On 07-November-24			Bond Future	12.2703	12.4497	76.6606	75.6408	234
28/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3280.7100	2751.4900	3.2807	2.7515	0
28/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1978.9100	2469.5200	1.9789	2.4695	11,405
28/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4760.4700	4102.1100	4.7605	4.1021	0
28/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1280.0400	1641.5100	1.2800	1.6415	0
28/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4799.6000	4138.3700	4.7996	4.1384	0
28/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1266.1000	1624.7000	1.2661	1.6247	0
28/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4838.8100	4174.5500	4.8388	4.1746	0
28/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1252.3100	1607.8800	1.2523	1.6079	0
28/06/2024	2044 On 06-February-25			Bond Future	12.3816	12.5647	73.9315	72.9065	0
28/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2207.0500	1922.5300	2.2071	1.9225	449
28/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4419.9800	5160.4000	4.4200	5.1604	0
28/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3635.0400	3224.5000	3.6350	3.2245	449
28/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2969.5700	3583.9700	2.9696	3.5840	0
28/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	5424.3900	4880.0300	5.4244	4.8800	0
28/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1952.0400	2432.6200	1.9520	2.4326	0
28/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	8210.3700	7499.3900	8.2104	7.4994	0
28/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1091.2300	1405.1900	1.0912	1.4052	449
28/06/2024	2044 On 08-May-25			Bond Future	12.5032	12.6894	75.5156	74.4911	0
28/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4747.2000	4242.0900	4.7472	4.2421	0
28/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3556.3900	4075.8400	3.5564	4.0758	0
28/06/2024	2044 On 07-August-25			Bond Future	12.6372	12.8282	72.7174	71.6860	0
28/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	6882.4100	6349.7100	6.8824	6.3497	0
28/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3202.9900	3701.7400	3.2030	3.7017	0
28/06/2024	2046 On 01-August-24			Bond Future	115.9210	116.5345	115.9210	116.5345	12,779
28/06/2024	2046 On 07-November-24			Bond Future	116.4646	117.1016	116.4646	117.1016	4,922
28/06/2024	2046 On 06-February-25			Bond Future	119.0100	119.6871	119.0100	119.6871	0
28/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5000.0100	5677.1100	5.0000	5.6771	0
28/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2046 On 08-May-25			Bond Future	119.3379	120.0646	119.3379	120.0646	0
28/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2632.0600	1905.3800	2.6321	1.9054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	2046 On 07-August-25			Bond Future	121.8789	122.6450	121.8789	122.6450	0
28/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3188.9000	3954.9800	3.1889	3.9550	0
28/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2050 On 01-August-24			Bond Future	114.8001	116.3647	114.8001	116.3647	11,361
28/06/2024	2050 On 07-November-24			Bond Future	117.5198	119.1310	117.5198	119.1310	4,151
28/06/2024	2050 On 06-February-25			Bond Future	117.7280	119.4003	117.7280	119.4003	0
28/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	2128.0300	3800.2600	2.1280	3.8003	0
28/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	2050 On 08-May-25			Bond Future	120.2811	122.0255	120.2811	122.0255	0
28/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	865.4600	0.0000	0.8655	0
28/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	878.9000	0.0000	0.8789	0.0000	0
28/06/2024	2050 On 07-August-25			Bond Future	120.4304	122.2346	120.4304	122.2346	0
28/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	540.4100	2344.6300	0.5404	2.3446	0
28/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	AL37 On 01-August-24			Index Future	983.7300	977.6450	983.7300	977.6450	0
28/06/2024	AL37 On 07-November-24			Index Future	1006.7760	1000.6280	1006.7760	1,000.6280	0
28/06/2024	AL37 On 06-February-25			Index Future	1028.5490	1022.4910	1028.5490	1,022.4910	0
28/06/2024	AL37 On 08-May-25			Index Future	1050.6350	1044.7540	1050.6350	1,044.7540	0
28/06/2024	AL37 On 07-August-25			Index Future	1072.8080	1067.0110	1072.8080	1,067.0110	0
28/06/2024	AL7T On 01-August-24			Index Future	1155.1710	1144.9390	1155.1710	1,144.9390	0
28/06/2024	AL7T On 07-November-24			Index Future	1182.2330	1171.8540	1182.2330	1,171.8540	0
28/06/2024	AL7T On 06-February-25			Index Future	1207.8010	1197.4580	1207.8010	1,197.4580	0
28/06/2024	AL7T On 08-May-25			Index Future	1233.7370	1223.5310	1233.7370	1,223.5310	0
28/06/2024	AL7T On 07-August-25			Index Future	1259.7730	1249.5970	1259.7730	1,249.5970	0
28/06/2024	ALBI On 01-August-24			Index Future	1000.5950	991.8940	1000.5950	991.8940	121
28/06/2024	ALBI On 07-November-24			Index Future	1024.0370	1015.2110	1024.0370	1,015.2110	16
28/06/2024	ALBI On 06-February-25			Index Future	1046.1830	1037.3920	1046.1830	1,037.3920	0
28/06/2024	ALBI On 08-May-25			Index Future	1068.6480	1059.9800	1068.6480	1,059.9800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	ALBI On 07-August-25			Index Future	1091.2000	1082.5620	1091.2000	1,082.5620	0
28/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	ES33 On 01-August-24			Bond Future	12.2095	12.3734	77.4491	76.7246	0
28/06/2024	ES33 On 07-November-24			Bond Future	12.3591	12.5295	75.4813	74.7456	0
28/06/2024	ES33 On 06-February-25			Bond Future	12.5139	12.6883	77.1306	76.3956	0
28/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3398.9700	2663.9900	3.3990	2.6640	0
28/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	ES33 On 08-May-25			Bond Future	12.6752	12.8521	74.9986	74.2703	0
28/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	226.6400	0.0000	0.2266	0.0000	0
28/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	501.7400	0.0000	0.5017	0
28/06/2024	ES33 On 07-August-25			Bond Future	12.8523	13.0340	76.5926	75.8636	0
28/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2788.0000	2058.9500	2.7880	2.0590	0
28/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	ES42 On 01-August-24			Bond Future	12.6705	12.8391	73.1778	72.2901	0
28/06/2024	ES42 On 07-November-24			Bond Future	12.8051	12.9798	70.6430	69.7400	0
28/06/2024	ES42 On 06-February-25			Bond Future	12.9371	13.1157	72.1858	71.2789	0
28/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3792.3600	2885.4500	3.7924	2.8855	0
28/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	ES42 On 08-May-25			Bond Future	13.0795	13.2610	69.4816	68.5765	0
28/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	850.6900	0.0000	0.8507	0.0000	0
28/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	54.4000	0.0000	0.0544	0
28/06/2024	ES42 On 07-August-25			Bond Future	13.2297	13.4158	70.9560	70.0452	0
28/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2683.7900	1773.0300	2.6838	1.7730	0
28/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 01-August-24			GOVI	985.6700	977.1390	985.6700	977.1390	721
28/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	423000.0000	337690.0000	42.3000	33.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	422900.0000	337590.0000	42.2900	33.7590	0
28/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	422800.0000	337490.0000	42.2800	33.7490	0
28/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 07-November-24			GOVI	1008.7620	1000.1100	1008.7620	1,000.1100	0
28/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	599820.0000	513300.0000	59.9820	51.3300	0
28/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	599720.0000	513200.0000	59.9720	51.3200	0
28/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	599620.0000	513100.0000	59.9620	51.3100	0
28/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 06-February-25			GOVI	1030.5770	1021.9610	1030.5770	1,021.9610	0
28/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	585770.0000	499610.0000	58.5770	49.9610	0
28/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 08-May-25			GOVI	1052.7070	1044.2130	1052.7070	1,044.2130	0
28/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	307070.0000	222130.0000	30.7070	22.2130	0
28/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GOVI On 07-August-25			GOVI	1074.9240	1066.4590	1074.9240	1,066.4590	0
28/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	639240.0000	554590.0000	63.9240	55.4590	0
28/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/06/2024	IGOV On 01-August-24			Index Future	355.0590	356.1810	355.0590	356.1810	585
28/06/2024	IGOV On 07-November-24			Index Future	363.4710	364.6480	363.4710	364.6480	16
28/06/2024	IGOV On 06-February-25			Index Future	371.4170	372.7010	371.4170	372.7010	0
28/06/2024	IGOV On 08-May-25			Index Future	379.4750	380.8990	379.4750	380.8990	0
28/06/2024	IGOV On 07-August-25			Index Future	387.5650	389.0950	387.5650	389.0950	0
28/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
28/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
28/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
28/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
28/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
28/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
28/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
28/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/06/2024	R035 On 01-August-24			Bond Future	11.4313	11.5896	88.3689	87.5221	68,812
28/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	1841.3400	1399.6800	1.8413	1.3997	0
28/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	674.5700	1079.6900	0.6746	1.0797	9,500
28/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2369.6400	1847.2500	2.3696	1.8473	0
28/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	467.7800	792.1700	0.4678	0.7922	0
28/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2409.2700	1881.5400	2.4093	1.8815	0
28/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	455.2500	774.3000	0.4553	0.7743	0
28/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	2449.2200	1916.0100	2.4492	1.9160	0
28/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	443.0800	756.6500	0.4431	0.7567	0
28/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4145.5000	3441.8400	4.1455	3.4418	5,100
28/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	141.9900	285.1100	0.1420	0.2851	0
28/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5312.5100	4543.6400	5.3125	4.5436	0
28/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	63.9300	141.8400	0.0639	0.1418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	5548.5800	4770.2300	5.5486	4.7702	0
28/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	54.2200	122.6500	0.0542	0.1227	0
28/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8136.6900	7303.6600	8.1367	7.3037	0
28/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	7.9000	21.6500	0.0079	0.0217	7,500
28/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8276.0000	7441.3400	8.2760	7.4413	0
28/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	7.0900	19.2100	0.0071	0.0192	8,650
28/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	8830.3600	7990.7700	8.8304	7.9908	0
28/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	4.5700	11.7600	0.0046	0.0118	8,000
28/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	8968.2100	8127.7000	8.9682	8.1277	0
28/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	4.0900	10.3600	0.0041	0.0104	0
28/06/2024	R035 On 07-November-24			Bond Future	11.5429	11.7070	85.9240	85.0643	85,743
28/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4367.0800	3795.9300	4.3671	3.7959	0
28/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1146.5600	1435.1900	1.1466	1.4352	0
28/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4404.0400	3830.4400	4.4040	3.8304	0
28/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1133.5600	1419.7400	1.1336	1.4197	0
28/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4441.1000	3864.8800	4.4411	3.8649	0
28/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1120.7000	1404.2600	1.1207	1.4043	0
28/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4478.2400	3899.6000	4.4782	3.8996	1,000
28/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1107.9700	1389.1100	1.1080	1.3891	0
28/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	8615.8600	7856.4600	8.6159	7.8565	0
28/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	329.4000	429.7800	0.3294	0.4298	1,000
28/06/2024	R035 On 06-February-25			Bond Future	11.6586	11.8262	87.7815	86.9223	0
28/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5424.9200	4856.8600	5.4249	4.8569	0
28/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1664.5400	1955.7100	1.6645	1.9557	0
28/06/2024	R035 On 08-May-25			Bond Future	11.7759	11.9455	85.1481	84.2959	0
28/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2836.5800	2489.9600	2.8366	2.4900	400
28/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4455.8700	4961.4000	4.4559	4.9614	0
28/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3656.7700	3255.1400	3.6568	3.2551	0
28/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3635.8200	4086.3400	3.6358	4.0863	0
28/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	6510.7400	5948.3800	6.5107	5.9484	0
28/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2008.6500	2298.4400	2.0087	2.2984	400
28/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	8786.7200	8138.1500	8.7867	8.1382	0
28/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1316.4300	1520.0100	1.3164	1.5200	400
28/06/2024	R035 On 07-August-25			Bond Future	11.9069	12.0806	86.9399	86.0866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6404.9300	5859.0000	6.4049	5.8590	0
28/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2836.7600	3144.1400	2.8368	3.1441	0
28/06/2024	R053 On 01-August-24			Bond Future	12.0420	12.2103	100.6885	99.3963	0
28/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	7913.9600	6722.2500	7.9140	6.7223	0
28/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	89.6400	190.0600	0.0896	0.1901	0
28/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	7977.7200	6783.5700	7.9777	6.7836	0
28/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	86.9400	184.9200	0.0869	0.1849	0
28/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	8041.4600	6844.9600	8.0415	6.8450	0
28/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	84.3200	179.9500	0.0843	0.1800	0
28/06/2024	R053 On 07-November-24			Bond Future	12.1498	12.3240	97.1749	95.8604	3,638
28/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	6383.2000	5548.4900	6.3832	5.5485	0
28/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1710.5100	2190.3400	1.7105	2.1903	0
28/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	6434.3900	5595.7800	6.4344	5.5958	0
28/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1692.0500	2167.9800	1.6921	2.1680	0
28/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	6485.8700	5643.1900	6.4859	5.6432	0
28/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1673.9700	2145.8300	1.6740	2.1458	0
28/06/2024	R053 On 06-February-25			Bond Future	12.2565	12.4345	99.2750	97.9537	0
28/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	7432.7900	6747.4600	7.4328	6.7475	0
28/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2538.0800	3174.0900	2.5381	3.1741	0
28/06/2024	R053 On 08-May-25			Bond Future	12.3690	12.5500	95.5317	94.2111	0
28/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	6362.0700	5698.1300	6.3621	5.6981	0
28/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4397.6300	5054.2200	4.3976	5.0542	0
28/06/2024	R053 On 07-August-25			Bond Future	12.4900	12.6756	97.5398	96.2101	0
28/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8689.5700	8069.0500	8.6896	8.0691	0
28/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3983.8900	4693.0100	3.9839	4.6930	0
28/06/2024	R186 On 01-August-24			Bond Future	8.7492	8.8949	104.9803	104.6670	89,368
28/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	289.3900	127.5400	0.2894	0.1275	0
28/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	438.5600	589.9900	0.4386	0.5900	0
28/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	299.7100	134.5900	0.2997	0.1346	0
28/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	427.3000	575.4600	0.4273	0.5755	0
28/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	310.1100	141.8800	0.3101	0.1419	0
28/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	416.1200	561.1700	0.4161	0.5612	0
28/06/2024	R186 On 07-November-24			Bond Future	8.7365	8.8986	107.4397	107.1275	37,087

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1167.8100	939.5300	1.1678	0.9395	0
28/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	412.0700	495.9800	0.4121	0.4960	0
28/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1181.5900	952.4700	1.1816	0.9525	0
28/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	406.7400	489.8100	0.4067	0.4898	0
28/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1195.1800	965.4900	1.1952	0.9655	0
28/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	401.2300	483.7300	0.4012	0.4837	0
28/06/2024	R186 On 06-February-25			Bond Future	8.7330	8.9054	104.4472	104.1518	0
28/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1142.5800	932.0800	1.1426	0.9321	0
28/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	634.4600	719.4000	0.6345	0.7194	0
28/06/2024	R186 On 08-May-25			Bond Future	8.7437	8.9244	106.6872	106.4171	0
28/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	624.6100	481.3400	0.6246	0.4813	0
28/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1035.4800	1162.3300	1.0355	1.1623	0
28/06/2024	R186 On 07-August-25			Bond Future	8.7864	8.9867	103.6183	103.3632	0
28/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1092.1500	1029.7100	1.0922	1.0297	1,983
28/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	541.0300	733.7300	0.5410	0.7337	0
28/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1475.8600	1426.6600	1.4759	1.4267	0
28/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	344.6700	550.6100	0.3447	0.5506	0
28/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2025.6400	1975.4000	2.0256	1.9754	0
28/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	182.1000	387.0000	0.1821	0.3870	1,983
28/06/2024	R202 On 01-August-24			Bond Future	262.0520	262.0597	262.0520	262.0597	481
28/06/2024	R202 On 07-November-24			Bond Future	268.2605	268.2894	268.2605	268.2894	520
28/06/2024	R202 On 06-February-25			Bond Future	268.9040	268.9918	268.9040	268.9918	0
28/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	2113.9900	2201.7700	2.1140	2.2018	0
28/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	R202 On 08-May-25			Bond Future	274.7358	274.9064	274.7358	274.9064	0
28/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2425.8300	2596.4300	2.4258	2.5964	0
28/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	R202 On 07-August-25			Bond Future	275.2516	275.4769	275.2516	275.4769	0
28/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3651.5600	3876.8600	3.6516	3.8769	0
28/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	R209 On 01-August-24			Bond Future	11.5245	11.6876	68.8060	68.0296	11,452
28/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1760.5500	1300.1300	1.7606	1.3001	0
28/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	549.7000	865.6700	0.5497	0.8657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1793.3500	1327.6400	1.7934	1.3276	0
28/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	535.7300	846.4100	0.5357	0.8464	0
28/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1826.4000	1355.5200	1.8264	1.3555	0
28/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	522.0500	827.5600	0.5221	0.8276	0
28/06/2024	R209 On 07-November-24			Bond Future	11.6255	11.7940	67.2607	66.4715	5,237
28/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3758.9400	3242.0100	3.7589	3.2420	0
28/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1074.8700	1347.1300	1.0749	1.3471	0
28/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3791.3800	3272.1600	3.7914	3.2722	0
28/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1062.6800	1332.6500	1.0627	1.3327	0
28/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3823.9100	3302.2500	3.8239	3.3023	0
28/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1050.6300	1318.1600	1.0506	1.3182	0
28/06/2024	R209 On 06-February-25			Bond Future	11.7268	11.8984	68.7145	67.9233	0
28/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4737.4200	4219.4600	4.7374	4.2195	0
28/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1530.8500	1804.1200	1.5309	1.8041	0
28/06/2024	R209 On 08-May-25			Bond Future	11.8349	12.0085	67.0314	66.2434	0
28/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3419.6200	3032.7900	3.4196	3.0328	0
28/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3168.0000	3569.2300	3.1680	3.5692	0
28/06/2024	R209 On 07-August-25			Bond Future	11.9529	12.1304	68.4417	67.6503	0
28/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5739.6100	5228.3900	5.7396	5.2284	0
28/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2576.1700	2856.3800	2.5762	2.8564	0
28/06/2024	R210 On 01-August-24			Bond Future	238.3798	239.8884	238.3798	239.8884	1,448
28/06/2024	R210 On 07-November-24			Bond Future	240.6879	242.2513	240.6879	242.2513	0
28/06/2024	R210 On 06-February-25			Bond Future	245.9486	247.6002	245.9486	247.6002	0
28/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	6338.5900	7990.1800	6.3386	7.9902	0
28/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	R210 On 08-May-25			Bond Future	247.8680	249.6280	247.8680	249.6280	0
28/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	1597.9700	0.0000	1.5980	0
28/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	162.0100	0.0000	0.1620	0.0000	0
28/06/2024	R210 On 07-August-25			Bond Future	253.1473	254.9947	253.1473	254.9947	0
28/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	4707.3000	6554.6800	4.7073	6.5547	0
28/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/06/2024	R213 On 01-August-24			Bond Future	10.4330	10.5763	86.9843	86.3870	29,996
28/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2132.5000	1732.6600	2.1325	1.7327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	367.8700	565.3200	0.3679	0.5653	0
28/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2165.1100	1761.9400	2.1651	1.7619	0
28/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	359.7100	553.8300	0.3597	0.5538	0
28/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2197.9400	1791.3100	2.1979	1.7913	0
28/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	351.8000	542.4600	0.3518	0.5425	0
28/06/2024	R213 On 07-November-24			Bond Future	10.5228	10.6723	85.4609	84.8564	63,579
28/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3462.0600	3085.2500	3.4621	3.0853	0
28/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	728.4100	956.0700	0.7284	0.9561	0
28/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3491.7600	3113.0100	3.4918	3.1130	0
28/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	719.1500	944.8700	0.7192	0.9449	0
28/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3521.6900	3141.0300	3.5217	3.1410	0
28/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	710.1500	933.9600	0.7102	0.9340	0
28/06/2024	R213 On 06-February-25			Bond Future	10.6201	10.7729	87.3085	86.7100	0
28/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3965.2700	3568.6300	3.9653	3.5686	0
28/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1153.3800	1355.2600	1.1534	1.3553	0
28/06/2024	R213 On 08-May-25			Bond Future	10.7210	10.8754	85.6195	85.0337	0
28/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2214.9800	1955.6600	2.2150	1.9557	0
28/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2985.2700	3311.7300	2.9853	3.3117	0
28/06/2024	R213 On 07-August-25			Bond Future	10.8393	10.9979	87.4224	86.8412	0
28/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4777.3700	4435.3500	4.7774	4.4354	0
28/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1822.0800	2061.2400	1.8221	2.0612	0
28/06/2024	R214 On 01-August-24			Bond Future	11.9393	12.1074	63.9123	63.0913	13,836
28/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1691.5200	1230.4000	1.6915	1.2304	0
28/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	617.0000	976.9200	0.6170	0.9769	0
28/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1724.1200	1257.3700	1.7241	1.2574	0
28/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	601.6000	955.8900	0.6016	0.9559	0
28/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1756.9800	1284.6400	1.7570	1.2846	0
28/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	586.5200	935.2200	0.5865	0.9352	0
28/06/2024	R214 On 07-November-24			Bond Future	12.0433	12.2167	62.1028	61.2675	1,770
28/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3767.2500	3239.4300	3.7673	3.2394	0
28/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1146.5800	1454.0700	1.1466	1.4541	0
28/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3799.8900	3269.6000	3.7999	3.2696	0
28/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1133.7500	1438.7700	1.1338	1.4388	0
28/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3832.6300	3299.7300	3.8326	3.2997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1121.0600	1423.4700	1.1211	1.4235	0
28/06/2024	R214 On 06-February-25			Bond Future	12.1489	12.3257	63.4453	62.6057	0
28/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1799.5000	1570.1700	1.7995	1.5702	554
28/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3761.7800	4372.0600	3.7618	4.3721	0
28/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	2997.8400	2666.3800	2.9978	2.6664	554
28/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2515.5700	3023.7200	2.5156	3.0237	0
28/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4328.8800	3896.5200	4.3289	3.8965	0
28/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1724.2300	2131.4800	1.7242	2.1315	0
28/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7329.1800	6724.6300	7.3292	6.7246	0
28/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	813.2100	1048.2700	0.8132	1.0483	554
28/06/2024	R214 On 08-May-25			Bond Future	12.2543	12.4334	61.4984	60.6591	0
28/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3786.9500	3377.0900	3.7870	3.3771	0
28/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3102.8400	3532.2700	3.1028	3.5323	0
28/06/2024	R214 On 07-August-25			Bond Future	12.3696	12.5526	62.7925	61.9477	0
28/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5507.8800	5082.9500	5.5079	5.0830	0
28/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2802.3700	3222.3100	2.8024	3.2223	0
28/06/2024	R248 On 01-August-24			Bond Future	12.0404	12.2087	78.1780	77.1741	194,894
28/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2240.8600	1661.0000	2.2409	1.6610	0
28/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	701.6700	1125.7100	0.7017	1.1257	0
28/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2281.6900	1695.1300	2.2817	1.6951	0
28/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	684.3200	1101.6600	0.6843	1.1017	0
28/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	2322.7300	1729.5900	2.3227	1.7296	0
28/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	667.2600	1078.0200	0.6673	1.0780	0
28/06/2024	R248 On 07-November-24			Bond Future	12.1474	12.3213	75.5580	74.5365	71,084
28/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4855.1100	4274.9400	4.8551	4.2749	0
28/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1254.5600	1695.8400	1.2546	1.6958	0
28/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	4895.3900	4311.8500	4.8954	4.3119	0
28/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1240.4100	1678.3200	1.2404	1.6783	0
28/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	4935.7400	4348.8600	4.9357	4.3489	0
28/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1226.4100	1660.9800	1.2264	1.6610	0
28/06/2024	R248 On 06-February-25			Bond Future	12.2560	12.4336	77.1912	76.1645	10,000
28/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	4919.2300	4354.9100	4.9192	4.3549	0
28/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2344.3700	2806.7700	2.3444	2.8068	0
28/06/2024	R248 On 08-May-25			Bond Future	12.3641	12.5445	74.3940	73.3675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4875.7600	4373.4100	4.8758	4.3734	0
28/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3538.2700	4062.4200	3.5383	4.0624	0
28/06/2024	R248 On 07-August-25			Bond Future	12.4823	12.6671	75.9591	74.9255	0
28/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7042.7900	6442.1000	7.0428	6.4421	0
28/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3117.7400	3550.5900	3.1177	3.5506	0
28/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0