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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 20/06/2024 TO: 20/06/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	2025 On 01-August-24			Bond Future	182.16	182.1624	182.1574	182.1624	4,600.00
20/06/2024	2025 On 07-November-24			Bond Future	186.50	186.5021	186.4972	186.5021	4,870.00
20/06/2024	2029 On 01-August-24			Bond Future	132.10	132.4307	132.0972	132.4307	9,944.00
20/06/2024	2029 On 07-November-24			Bond Future	133.84	134.1834	133.8422	134.1834	0.00
20/06/2024	2029 On 06-February-25			Bond Future	136.80	137.1501	136.8016	137.1501	0.00
20/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4402	5	4	5	0.00
20/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2029 On 08-May-25			Bond Future	138.38	138.7321	138.3767	138.7321	0.00
20/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	527	1	1	1	0.00
20/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2029 On 07-August-25			Bond Future	141.34	141.7027	141.3403	141.7027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3930	4	4	4	0.00
20/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2030 On 01-August-24			Bond Future	9.77	92.8628	92.7632	92.8628	116,971.00
20/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2613	3	3	3	0.00
20/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2646	3	3	3	0.00
20/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2580	3	3	3	0.00
20/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	2069	2	2	2	600.00
20/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3748	4	4	4	600.00
20/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5910	6	6	6	0.00
20/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16	0	0	0	600.00
20/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	325	0	0	0	0.00
20/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	88	0	0	0	0.00
20/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	217	0	0	0	0.00
20/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	206	0	0	0	0.00
20/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	212	0	0	0	0.00
20/06/2024	2030 On 07-November-24			Bond Future	9.82	95.0506	94.9487	95.0506	39,772.00
20/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	4007	4	4	4	0.00
20/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3977	4	4	4	0.00
20/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	4037	4	4	4	0.00
20/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2514	3	3	3	600.00
20/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3888	4	4	4	600.00
20/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7709	8	8	8	0.00
20/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	116	0	0	0	600.00
20/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	553	1	1	1	0.00
20/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1030	1	1	1	0.00
20/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	519	1	1	1	0.00
20/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	532	1	1	1	0.00
20/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	526	1	1	1	0.00
20/06/2024	2030 On 06-February-25			Bond Future	9.87	93.1191	93.0152	93.1191	0.00
20/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3921	4	4	4	0.00
20/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1012	1	1	1	0.00
20/06/2024	2030 On 08-May-25			Bond Future	9.95	95.1455	95.0397	95.1455	0.00
20/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2292	2	2	2	0.00
20/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	7068	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	3073	3	3	3	1,640.00
20/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3957	4	4	4	2,280.00
20/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	8255	8	8	8	0.00
20/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	449	0	0	0	2,280.00
20/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1377	1	1	1	0.00
20/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	605	1	1	1	1,640.00
20/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1801	2	2	2	0.00
20/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2350	2	2	2	0.00
20/06/2024	2030 On 07-August-25			Bond Future	10.04	93.1480	93.0403	93.1480	0.00
20/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4854	5	5	5	0.00
20/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7433	8	7	8	0.00
20/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3403	3	3	3	1,054.00
20/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	748	1	1	1	1,054.00
20/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	1947	2	2	2	0.00
20/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1344	1	1	1	0.00
20/06/2024	2032 On 01-August-24			Bond Future	10.60	90.8354	90.7669	90.8354	97,488.00
20/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2878	3	3	3	0.00
20/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2840	3	3	3	0.00
20/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2917	3	3	3	0.00
20/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8642	9	9	9	0.00
20/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4765	5	5	5	600.00
20/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7689	8	8	8	0.00
20/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2765	3	3	3	600.00
20/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4973	5	5	5	0.00
20/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4311	4	4	4	120.00
20/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	158	0	0	0	0.00
20/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	111	0	0	0	100.00
20/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	124	0	0	0	0.00
20/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	25	0	0	0	600.00
20/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	374	0	0	0	0.00
20/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	15	0	0	0	11,000.00
20/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	343	0	0	0	0.00
20/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	358	0	0	0	0.00
20/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	350	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2032 On 07-November-24			Bond Future	10.68	88.8078	88.7378	88.8078	52,889.00
20/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4390	4	4	4	0.00
20/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4424	4	4	4	0.00
20/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4356	4	4	4	0.00
20/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3190	3	3	3	600.00
20/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4840	5	5	5	600.00
20/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9830	10	10	10	0.00
20/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11371	11	11	11	0.00
20/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4945	5	5	5	1,615.00
20/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	59	0	0	0	1,615.00
20/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	671	1	1	1	0.00
20/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	123	0	0	0	600.00
20/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	696	1	1	1	0.00
20/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1253	1	1	1	0.00
20/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	822	1	1	1	0.00
20/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	803	1	1	1	0.00
20/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	813	1	1	1	0.00
20/06/2024	2032 On 06-February-25			Bond Future	10.77	90.7499	90.6786	90.7499	0.00
20/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5311	5	5	5	0.00
20/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1180	1	1	1	0.00
20/06/2024	2032 On 08-May-25			Bond Future	10.87	88.5577	88.4850	88.5577	0.00
20/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3205	3	3	3	0.00
20/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3025	3	3	3	0.00
20/06/2024	2032 On 07-August-25			Bond Future	10.98	90.4302	90.3563	90.4302	0.00
20/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6217	6	6	6	0.00
20/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1992	2	2	2	0.00
20/06/2024	2033 On 01-August-24			Bond Future	124.43	124.7507	124.4348	124.7507	7,742.00
20/06/2024	2033 On 07-November-24			Bond Future	125.90	126.2222	125.8989	126.2222	0.00
20/06/2024	2033 On 06-February-25			Bond Future	128.68	129.0130	128.6828	129.0130	0.00
20/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3743	4	4	4	0.00
20/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2033 On 08-May-25			Bond Future	129.98	130.3158	129.9790	130.3158	0.00
20/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	641	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2033 On 07-August-25			Bond Future	132.76	133.1063	132.7628	133.1063	0.00
20/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4113	4	4	4	0.00
20/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2037 On 01-August-24			Bond Future	11.74	79.4873	79.1868	79.4873	185,284.00
20/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2543	3	3	3	0.00
20/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2582	3	3	3	1,383.00
20/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2504	3	3	3	0.00
20/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10294	11	10	11	0.00
20/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7333	8	7	8	0.00
20/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	36	0	0	0	1,383.00
20/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	5	0	0	0	1,383.00
20/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	616	1	1	1	0.00
20/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	589	1	1	1	0.00
20/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	602	1	1	1	0.00
20/06/2024	2037 On 07-November-24			Bond Future	11.85	81.3600	81.0524	81.3600	13,717.00
20/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4937	5	5	5	0.00
20/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4899	5	5	5	0.00
20/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4974	5	5	5	0.00
20/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1115	1	1	1	0.00
20/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1140	1	1	1	0.00
20/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1127	1	1	1	0.00
20/06/2024	2037 On 06-February-25			Bond Future	11.95	78.8782	78.5641	78.8782	0.00
20/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5753	6	6	6	0.00
20/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1649	2	2	2	0.00
20/06/2024	2037 On 08-May-25			Bond Future	12.07	80.5942	80.2735	80.5942	3,975.00
20/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4429	5	4	5	0.00
20/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8031	8	8	8	7,500.00
20/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5342	6	5	6	15,000.00
20/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7856	8	8	8	7,500.00
20/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1835	2	2	2	0.00
20/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2912	3	3	3	0.00
20/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1779	2	2	2	0.00
20/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3507	3	4	3	0.00
20/06/2024	2037 On 07-August-25			Bond Future	12.21	78.0369	77.7098	78.0369	0.00

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20/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6805	7	7	7	0.00
20/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2867	3	3	3	0.00
20/06/2024	2038 On 01-August-24			Bond Future	133.79	133.1760	133.7929	133.1760	3,162.00
20/06/2024	2038 On 07-November-24			Bond Future	136.98	136.3488	136.9805	136.3488	425.00
20/06/2024	2038 On 06-February-25			Bond Future	137.89	137.2418	137.8881	137.2418	0.00
20/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2658	2	3	2	0.00
20/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2038 On 08-May-25			Bond Future	140.92	140.2616	140.9226	140.2616	0.00
20/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1243	1	1	1	0.00
20/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2038 On 07-August-25			Bond Future	141.77	141.0932	141.7695	141.0932	0.00
20/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2210	2	2	2	0.00
20/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2040 On 01-August-24			Bond Future	11.96	79.6966	79.4948	79.6966	42,737.00
20/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2748	3	3	3	0.00
20/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2706	3	3	3	0.00
20/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2789	3	3	3	0.00
20/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5615	6	6	6	7,500.00
20/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8208	8	8	8	0.00
20/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2542	3	3	3	680.00
20/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5274	5	5	5	0.00
20/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	158	0	0	0	680.00
20/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	699	1	1	1	0.00
20/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	30	0	0	0	680.00
20/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	131	0	0	0	0.00
20/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	609	1	1	1	0.00
20/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	638	1	1	1	0.00
20/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	623	1	1	1	0.00
20/06/2024	2040 On 07-November-24			Bond Future	12.07	81.5742	81.3677	81.5742	85,068.00
20/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5495	6	5	6	0.00
20/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5414	6	5	6	0.00
20/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5454	6	5	6	0.00
20/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6697	7	7	7	0.00
20/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2706	3	3	3	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4466	5	4	5	0.00
20/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1487	1	1	1	640.00
20/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2517	2	3	2	0.00
20/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	822	1	1	1	640.00
20/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1137	1	1	1	0.00
20/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1149	1	1	1	0.00
20/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1125	1	1	1	0.00
20/06/2024	2040 On 06-February-25			Bond Future	12.17	78.8464	78.6357	78.8464	14.00
20/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6010	6	6	6	0.00
20/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1800	2	2	2	0.00
20/06/2024	2040 On 08-May-25			Bond Future	12.29	80.5615	80.3463	80.5615	3,900.00
20/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5241	5	5	5	0.00
20/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5637	6	6	6	15,000.00
20/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8295	8	8	8	7,500.00
20/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8037	8	8	8	7,500.00
20/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1988	2	2	2	0.00
20/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3150	3	3	3	0.00
20/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3394	3	3	3	0.00
20/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2074	2	2	2	0.00
20/06/2024	2040 On 07-August-25			Bond Future	12.43	77.7525	77.5332	77.7525	0.00
20/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7479	8	7	8	0.00
20/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2968	3	3	3	0.00
20/06/2024	2044 On 01-August-24			Bond Future	12.02	75.9863	75.7504	75.9863	113,830.00
20/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2388	3	2	3	0.00
20/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2428	3	2	3	0.00
20/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2349	3	2	3	0.00
20/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5632	6	6	6	0.00
20/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6857	7	7	7	0.00
20/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	71	0	0	0	15,000.00
20/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	138	0	0	0	5,000.00
20/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	810	1	1	1	0.00
20/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	775	1	1	1	0.00
20/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	792	1	1	1	0.00
20/06/2024	2044 On 07-November-24			Bond Future	12.12	77.7765	77.5351	77.7765	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5490	6	5	6	0.00
20/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5449	6	5	6	0.00
20/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5531	6	6	6	0.00
20/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3878	4	4	4	0.00
20/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1702	2	2	2	11,405.00
20/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1070	1	1	1	0.00
20/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1094	1	1	1	0.00
20/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1082	1	1	1	0.00
20/06/2024	2044 On 06-February-25			Bond Future	12.22	75.0910	74.8445	75.0910	0.00
20/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6184	6	6	6	0.00
20/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4299	4	4	4	449.00
20/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2747	3	3	3	449.00
20/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9048	9	9	9	0.00
20/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1016	1	1	1	449.00
20/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2721	3	3	3	0.00
20/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4047	4	4	4	0.00
20/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1799	2	2	2	0.00
20/06/2024	2044 On 08-May-25			Bond Future	12.33	76.7243	76.4727	76.7243	0.00
20/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5404	6	5	6	0.00
20/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3256	3	3	3	0.00
20/06/2024	2044 On 07-August-25			Bond Future	12.46	73.9595	73.7028	73.9595	0.00
20/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7648	8	8	8	0.00
20/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2983	3	3	3	0.00
20/06/2024	2046 On 01-August-24			Bond Future	116.78	116.7563	116.7752	116.7563	12,767.00
20/06/2024	2046 On 07-November-24			Bond Future	117.35	117.3343	117.3540	117.3343	4,922.00
20/06/2024	2046 On 06-February-25			Bond Future	119.95	119.9283	119.9486	119.9283	0.00
20/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5939	6	6	6	0.00
20/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2046 On 08-May-25			Bond Future	120.33	120.3100	120.3316	120.3100	0.00
20/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1638	2	2	2	0.00
20/06/2024	2046 On 07-August-25			Bond Future	122.91	122.8846	122.9073	122.8846	0.00
20/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4217	4	4	4	0.00
20/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2050 On 01-August-24			Bond Future	115.86	116.4339	115.8624	116.4339	11,361.00
20/06/2024	2050 On 07-November-24			Bond Future	118.62	119.2079	118.6227	119.2079	4,151.00
20/06/2024	2050 On 06-February-25			Bond Future	118.88	119.4803	118.8830	119.4803	0.00
20/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3283	4	3	4	0.00
20/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2050 On 08-May-25			Bond Future	121.50	122.1092	121.4992	122.1092	0.00
20/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	339	1	0	1	0.00
20/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/06/2024	2050 On 07-August-25			Bond Future	121.68	122.3031	121.6812	122.3031	0.00
20/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1791	2	2	2	0.00
20/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	AL37 On 01-August-24			Index Future	992.90	993.8050	992.8950	993.8050	0.00
20/06/2024	AL37 On 07-November-24			Index Future	1016.29	1017.2200	1016.2890	1017.2200	0.00
20/06/2024	AL37 On 06-February-25			Index Future	1038.53	1039.4760	1038.5270	1039.4760	0.00
20/06/2024	AL37 On 08-May-25			Index Future	1061.16	1062.1280	1061.1610	1062.1280	0.00
20/06/2024	AL37 On 07-August-25			Index Future	1083.68	1084.6620	1083.6780	1084.6620	0.00
20/06/2024	AL7T On 01-August-24			Index Future	1163.27	1165.4580	1163.2680	1165.4580	0.00
20/06/2024	AL7T On 07-November-24			Index Future	1190.68	1192.9170	1190.6770	1192.9170	0.00
20/06/2024	AL7T On 06-February-25			Index Future	1216.73	1219.0170	1216.7290	1219.0170	0.00
20/06/2024	AL7T On 08-May-25			Index Future	1243.25	1245.5810	1243.2480	1245.5810	0.00
20/06/2024	AL7T On 07-August-25			Index Future	1269.63	1272.0070	1269.6290	1272.0070	0.00
20/06/2024	ALBI On 01-August-24			Index Future	1008.15	1010.0730	1008.1500	1010.0730	126.00
20/06/2024	ALBI On 07-November-24			Index Future	1031.90	1033.8710	1031.9040	1033.8710	16.00
20/06/2024	ALBI On 06-February-25			Index Future	1054.48	1056.4910	1054.4830	1056.4910	0.00
20/06/2024	ALBI On 08-May-25			Index Future	1077.47	1079.5140	1077.4650	1079.5140	0.00
20/06/2024	ALBI On 07-August-25			Index Future	1100.33	1102.4170	1100.3280	1102.4170	0.00
20/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	ES33 On 01-August-24			Bond Future	12.11	78.1689	77.9000	78.1689	0.00
20/06/2024	ES33 On 07-November-24			Bond Future	12.25	76.2282	75.9530	76.2282	0.00
20/06/2024	ES33 On 06-February-25			Bond Future	12.40	77.9130	77.6319	77.9130	0.00
20/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3900	4	4	4	0.00
20/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/06/2024	ES33 On 08-May-25			Bond Future	12.55	75.8222	75.5352	75.8222	0.00
20/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	763	1	1	1	0.00
20/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/06/2024	ES33 On 07-August-25			Bond Future	12.72	77.4415	77.1487	77.4415	0.00
20/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3344	4	3	4	0.00
20/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/06/2024	ES42 On 01-August-24			Bond Future	12.56	73.3322	73.7760	73.3322	0.00
20/06/2024	ES42 On 07-November-24			Bond Future	12.69	70.8106	71.2651	70.8106	0.00
20/06/2024	ES42 On 06-February-25			Bond Future	12.81	72.3751	72.8398	72.3751	0.00
20/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4446	4	4	4	0.00
20/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/06/2024	ES42 On 08-May-25			Bond Future	12.94	69.6979	70.1730	69.6979	0.00
20/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1542	1	2	1	0.00
20/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/06/2024	ES42 On 07-August-25			Bond Future	13.09	71.1838	71.6694	71.1838	0.00
20/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3397	3	3	3	0.00
20/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/06/2024	GOVI On 01-August-24			GOVI	993.17	995.0770	993.1680	995.0770	730.00
20/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	497780	52	50	52	0.00
20/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	497880	52	50	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	497980	52	50	52	0.00
20/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 07-November-24			GOVI	1016.57	1018.5220	1016.5680	1018.5220	0.00
20/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	677680	70	68	70	0.00
20/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	677880	70	68	70	0.00
20/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	677780	70	68	70	0.00
20/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 06-February-25			GOVI	1038.81	1040.8060	1038.8120	1040.8060	0.00
20/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	668120	69	67	69	0.00
20/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 08-May-25			GOVI	1061.45	1063.4870	1061.4520	1063.4870	0.00
20/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	394520	41	39	41	0.00
20/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/06/2024	GOVI On 07-August-25			GOVI	1083.98	1086.0500	1083.9760	1086.0500	0.00
20/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	729760	75	73	75	0.00
20/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2024	IGOV On 01-August-24			Index Future	356.56	356.8250	356.5620	356.8250	587.00
20/06/2024	IGOV On 07-November-24			Index Future	365.06	365.3260	365.0570	365.3260	16.00
20/06/2024	IGOV On 06-February-25			Index Future	373.13	373.4040	373.1300	373.4040	0.00
20/06/2024	IGOV On 08-May-25			Index Future	381.35	381.6240	381.3450	381.6240	0.00
20/06/2024	IGOV On 07-August-25			Index Future	389.52	389.8020	389.5190	389.8020	0.00
20/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
20/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
20/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
20/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
20/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
20/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
20/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
20/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
20/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/06/2024	R035 On 01-August-24			Bond Future	11.32	89.1751	88.9587	89.1751	71,494.00
20/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2993	3	3	3	0.00
20/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2952	3	3	3	0.00
20/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3035	3	3	3	0.00
20/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9562	10	10	10	0.00
20/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9425	10	9	10	0.00
20/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6155	6	6	6	0.00
20/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5920	6	6	6	0.00
20/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4755	5	5	5	5,100.00
20/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8872	9	9	9	0.00
20/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8733	9	9	9	0.00
20/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	14	0	0	0	7,500.00
20/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	13	0	0	0	8,650.00
20/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	82	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	71	0	0	0	0.00
20/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	9	0	0	0	8,000.00
20/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	8	0	0	0	0.00
20/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	162	0	0	0	0.00
20/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	439	0	0	0	0.00
20/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	460	0	0	0	0.00
20/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	449	0	0	0	0.00
20/06/2024	R035 On 07-November-24			Bond Future	11.43	86.7607	86.5392	86.7607	85,243.00
20/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4966	5	5	5	0.00
20/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5004	5	5	5	0.00
20/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4928	5	5	5	0.00
20/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5043	5	5	5	1,000.00
20/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9233	9	9	9	0.00
20/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	332	0	0	0	1,000.00
20/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1057	1	1	1	0.00
20/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1092	1	1	1	0.00
20/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1069	1	1	1	0.00
20/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1081	1	1	1	0.00
20/06/2024	R035 On 06-February-25			Bond Future	11.53	88.6582	88.4321	88.6582	0.00
20/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5932	6	6	6	0.00
20/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1521	1	2	1	0.00
20/06/2024	R035 On 08-May-25			Bond Future	11.64	86.0710	85.8402	86.0710	0.00
20/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4206	4	4	4	0.00
20/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9464	10	9	10	0.00
20/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7152	7	7	7	0.00
20/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3338	3	3	3	400.00
20/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1958	2	2	2	400.00
20/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4266	4	4	4	0.00
20/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1302	1	1	1	400.00
20/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3492	3	3	3	0.00
20/06/2024	R035 On 07-August-25			Bond Future	11.76	87.8914	87.6560	87.8914	0.00
20/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6917	7	7	7	0.00
20/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2633	3	3	3	0.00
20/06/2024	R053 On 01-August-24			Bond Future	11.91	101.9336	101.6997	101.9336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9069	9	9	9	0.00
20/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	8942	9	9	9	0.00
20/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9006	9	9	9	0.00
20/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	104	0	0	0	0.00
20/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	107	0	0	0	0.00
20/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	101	0	0	0	0.00
20/06/2024	R053 On 07-November-24			Bond Future	12.01	98.4626	98.2232	98.4626	3,637.00
20/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7269	7	7	7	0.00
20/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7215	7	7	7	0.00
20/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7322	8	7	8	0.00
20/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1462	1	1	1	0.00
20/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1494	1	1	1	0.00
20/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1478	1	1	1	0.00
20/06/2024	R053 On 06-February-25			Bond Future	12.11	100.6155	100.3711	100.6155	0.00
20/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8359	9	8	9	0.00
20/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2369	2	2	2	0.00
20/06/2024	R053 On 08-May-25			Bond Future	12.21	96.9325	96.6830	96.9325	0.00
20/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7210	7	7	7	0.00
20/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4094	4	4	4	0.00
20/06/2024	R053 On 07-August-25			Bond Future	12.33	98.9800	98.7257	98.9800	0.00
20/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9628	10	10	10	0.00
20/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3737	4	4	4	0.00
20/06/2024	R186 On 01-August-24			Bond Future	8.55	105.4618	105.4042	105.4618	79,916.00
20/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	472	1	0	1	0.00
20/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	487	1	0	1	0.00
20/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	456	0	0	0	0.00
20/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	182	0	0	0	0.00
20/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	170	0	0	0	0.00
20/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	176	0	0	0	0.00
20/06/2024	R186 On 07-November-24			Bond Future	8.50	107.9466	107.8877	107.9466	27,219.00
20/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1471	2	1	2	0.00
20/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1487	2	1	2	0.00
20/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1455	2	1	2	0.00
20/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	251	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	245	0	0	0	0.00
20/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	248	0	0	0	0.00
20/06/2024	R186 On 06-February-25			Bond Future	8.45	104.9917	104.9318	104.9917	0.00
20/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1411	1	1	1	0.00
20/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	418	0	0	0	0.00
20/06/2024	R186 On 08-May-25			Bond Future	8.39	107.2771	107.2161	107.2771	0.00
20/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	852	1	1	1	0.00
20/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	734	1	1	1	0.00
20/06/2024	R186 On 07-August-25			Bond Future	8.36	104.2316	104.1698	104.2316	0.00
20/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	2015	2	2	2	0.00
20/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1543	2	2	2	1,983.00
20/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2630	3	3	3	0.00
20/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	235	0	0	0	1,983.00
20/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	441	0	0	0	0.00
20/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	332	0	0	0	0.00
20/06/2024	R202 On 01-August-24			Bond Future	261.82	261.5697	261.8167	261.5697	481.00
20/06/2024	R202 On 07-November-24			Bond Future	268.05	267.8013	268.0544	267.8013	520.00
20/06/2024	R202 On 06-February-25			Bond Future	268.76	268.4969	268.7569	268.4969	0.00
20/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1967	2	2	2	0.00
20/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R202 On 08-May-25			Bond Future	274.67	274.4052	274.6716	274.4052	0.00
20/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2362	2	2	2	0.00
20/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R202 On 07-August-25			Bond Future	275.20	274.9279	275.2026	274.9279	0.00
20/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3603	3	4	3	0.00
20/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R209 On 01-August-24			Bond Future	11.42	69.5502	69.3078	69.5502	11,452.00
20/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2279	2	2	2	0.00
20/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2245	2	2	2	0.00
20/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2314	3	2	3	0.00
20/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	508	0	1	0	0.00
20/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	532	0	1	0	0.00
20/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	520	0	1	0	0.00
20/06/2024	R209 On 07-November-24			Bond Future	11.52	68.0315	67.7834	68.0315	5,237.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4269	4	4	4	0.00
20/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4236	4	4	4	0.00
20/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4303	4	4	4	0.00
20/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1007	1	1	1	0.00
20/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1029	1	1	1	0.00
20/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1018	1	1	1	0.00
20/06/2024	R209 On 06-February-25			Bond Future	11.61	69.5192	69.2659	69.5192	0.00
20/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5167	5	5	5	0.00
20/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1409	1	1	1	0.00
20/06/2024	R209 On 08-May-25			Bond Future	11.71	67.8752	67.6166	67.8752	0.00
20/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3896	4	4	4	0.00
20/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3059	3	3	3	0.00
20/06/2024	R209 On 07-August-25			Bond Future	11.82	69.3104	69.0466	69.3104	0.00
20/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6168	6	6	6	0.00
20/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2400	2	2	2	0.00
20/06/2024	R210 On 01-August-24			Bond Future	239.94	240.2441	239.9422	240.2441	1,448.00
20/06/2024	R210 On 07-November-24			Bond Future	242.32	242.6273	242.3185	242.6273	0.00
20/06/2024	R210 On 06-February-25			Bond Future	247.68	247.9914	247.6763	247.9914	0.00
20/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8066	8	8	8	0.00
20/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R210 On 08-May-25			Bond Future	249.71	250.0273	249.7067	250.0273	0.00
20/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1677	2	2	2	0.00
20/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R210 On 07-August-25			Bond Future	255.05	255.3797	255.0533	255.3797	0.00
20/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6613	7	7	7	0.00
20/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/06/2024	R213 On 01-August-24			Bond Future	10.24	87.8390	87.7771	87.8390	27,086.00
20/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2885	3	3	3	0.00
20/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2920	3	3	3	0.00
20/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2851	3	3	3	0.00
20/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	293	0	0	0	0.00
20/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	281	0	0	0	0.00
20/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	287	0	0	0	0.00
20/06/2024	R213 On 07-November-24			Bond Future	10.32	86.3471	86.2837	86.3471	56,676.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4214	4	4	4	0.00
20/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4246	4	4	4	0.00
20/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4183	4	4	4	0.00
20/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	627	1	1	1	0.00
20/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	611	1	1	1	0.00
20/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	619	1	1	1	0.00
20/06/2024	R213 On 06-February-25			Bond Future	10.40	88.2357	88.1712	88.2357	0.00
20/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4693	5	5	5	0.00
20/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1019	1	1	1	0.00
20/06/2024	R213 On 08-May-25			Bond Future	10.48	86.5941	86.5283	86.5941	0.00
20/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2759	3	3	3	0.00
20/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2621	3	3	3	0.00
20/06/2024	R213 On 07-August-25			Bond Future	10.59	88.4267	88.3599	88.4267	0.00
20/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5522	6	6	6	0.00
20/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1629	2	2	2	0.00
20/06/2024	R214 On 01-August-24			Bond Future	11.83	64.7297	64.4795	64.7297	13,836.00
20/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2251	2	2	2	0.00
20/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2216	2	2	2	0.00
20/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2286	2	2	2	0.00
20/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	549	0	1	0	0.00
20/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	575	1	1	1	0.00
20/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	562	1	1	1	0.00
20/06/2024	R214 On 07-November-24			Bond Future	11.92	62.9477	62.6916	62.9477	1,770.00
20/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4320	5	4	5	0.00
20/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4286	4	4	4	0.00
20/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4354	5	4	5	0.00
20/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1053	1	1	1	0.00
20/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1077	1	1	1	0.00
20/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1065	1	1	1	0.00
20/06/2024	R214 On 06-February-25			Bond Future	12.02	64.3244	64.0629	64.3244	0.00
20/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4850	5	5	5	0.00
20/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7915	8	8	8	0.00
20/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2178	2	2	2	554.00
20/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3462	4	3	4	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3522	3	4	3	0.00
20/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	781	1	1	1	554.00
20/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2362	2	2	2	0.00
20/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1628	2	2	2	0.00
20/06/2024	R214 On 08-May-25			Bond Future	12.12	62.4163	62.1493	62.4163	0.00
20/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4307	4	4	4	0.00
20/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2972	3	3	3	0.00
20/06/2024	R214 On 07-August-25			Bond Future	12.23	63.7363	63.4638	63.7363	0.00
20/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6033	6	6	6	0.00
20/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2656	3	3	3	0.00
20/06/2024	R248 On 01-August-24			Bond Future	11.92	79.1472	78.9029	79.1472	224,894.00
20/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2961	3	3	3	0.00
20/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3005	3	3	3	0.00
20/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2918	3	3	3	0.00
20/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	654	1	1	1	0.00
20/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	625	1	1	1	0.00
20/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	639	1	1	1	0.00
20/06/2024	R248 On 07-November-24			Bond Future	12.02	76.5601	76.3100	76.5601	41,084.00
20/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5568	6	6	6	0.00
20/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5610	6	6	6	0.00
20/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5527	6	6	6	0.00
20/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1174	1	1	1	0.00
20/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1149	1	1	1	0.00
20/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1161	1	1	1	0.00
20/06/2024	R248 On 06-February-25			Bond Future	12.12	78.2344	77.9791	78.2344	10,000.00
20/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5569	6	6	6	0.00
20/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2207	2	2	2	0.00
20/06/2024	R248 On 08-May-25			Bond Future	12.22	75.4837	75.2231	75.4837	0.00
20/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5429	6	5	6	0.00
20/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3262	3	3	3	0.00
20/06/2024	R248 On 07-August-25			Bond Future	12.33	77.0795	76.8136	77.0795	0.00
20/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7730	8	8	8	0.00
20/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2950	3	3	3	0.00
20/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00