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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	2025 On 02-May-24			Bond Future	179.3023	179.2623	179.3023	179.2623	1,379
26/04/2024	2025 On 01-August-24			Bond Future	181.4029	181.3709	181.4029	181.3709	5,540
26/04/2024	2025 On 07-November-24			Bond Future	185.7308	185.6945	185.7308	185.6945	4,944
26/04/2024	2029 On 02-May-24			Bond Future	128.4626	128.3303	128.4626	128.3303	318
26/04/2024	2029 On 01-August-24			Bond Future	131.2898	131.1609	131.2898	131.1609	8,481
26/04/2024	2029 On 07-November-24			Bond Future	133.0158	132.8812	133.0158	132.8812	0
26/04/2024	2029 On 06-February-25			Bond Future	135.9380	135.8017	135.9380	135.8017	0
26/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3537.9600	3401.7200	3.5380	3.4017	0
26/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2029 On 08-May-25			Bond Future	137.4629	137.3160	137.4629	137.3160	0
26/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	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
26/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	387.1200	534.0400	0.3871	0.5340	0
26/04/2024	2030 On 02-May-24			Bond Future	10.7264	10.8845	90.6506	90.0372	53,044
26/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
26/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4278.6600	4892.0500	4.2787	4.8921	0
26/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3661.5400	4274.9300	3.6615	4.2749	0
26/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3620.5800	4233.9700	3.6206	4.2340	0
26/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3579.6400	4193.0300	3.5796	4.1930	0
26/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.1000	0.0200	0.0001	0.0000	1,000
26/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2241.3800	2854.6900	2.2414	2.8547	0
26/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	151.3000	50.9700	0.1513	0.0510	500
26/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	567.0600	1080.1200	0.5671	1.0801	0
26/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	546.7400	253.4400	0.5467	0.2534	1,080
26/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	183.0600	503.1500	0.1831	0.5032	0
26/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1533.6200	996.5100	1.5336	0.9965	500
26/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	16.6800	92.9600	0.0167	0.0930	0
26/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4574.4800	3961.1400	4.5745	3.9611	0
26/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	1,000
26/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6159.7200	5546.3300	6.1597	5.5463	0
26/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
26/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8844.5800	8231.1900	8.8446	8.2312	0
26/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/04/2024	2030 On 01-August-24			Bond Future	10.8389	11.0053	88.6173	87.9950	115,990
26/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	413.4300	266.7000	0.4134	0.2667	600
26/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2815.5800	3291.1900	2.8156	3.2912	0
26/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	577.7900	393.9700	0.5778	0.3940	0
26/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2361.1900	2799.7100	2.3612	2.7997	0
26/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	589.3800	403.1500	0.5894	0.4032	0
26/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2334.2900	2770.4000	2.3343	2.7704	0
26/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	601.2900	412.6100	0.6013	0.4126	0
26/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2307.7200	2741.3800	2.3077	2.7414	0
26/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1073.3100	799.3900	1.0733	0.7994	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1559.1600	1907.5800	1.5592	1.9076	0
26/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2420.8600	1990.8600	2.4209	1.9909	0
26/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	673.0100	865.3500	0.6730	0.8654	600
26/04/2024	2030 On 07-November-24			Bond Future	10.9591	11.1368	90.7083	90.0695	33,476
26/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	723.7700	530.4800	0.7238	0.5305	600
26/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3480.9000	3926.4100	3.4809	3.9264	0
26/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1390.4800	1111.1700	1.3905	1.1112	600
26/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2295.6700	2655.1600	2.2957	2.6552	0
26/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1440.2500	1155.6600	1.4403	1.1557	0
26/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2235.8100	2590.0200	2.2358	2.5900	0
26/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1456.9800	1170.5500	1.4570	1.1706	0
26/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2216.0300	2568.4000	2.2160	2.5684	0
26/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1474.0700	1185.8000	1.4741	1.1858	0
26/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2196.6400	2547.1700	2.1966	2.5472	0
26/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4106.1500	3624.5100	4.1062	3.6245	0
26/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	753.3100	910.4700	0.7533	0.9105	600
26/04/2024	2030 On 06-February-25			Bond Future	11.0902	11.2790	88.6691	88.0173	0
26/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1481.8600	1192.1600	1.4819	1.1922	0
26/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2918.8000	3280.9600	2.9188	3.2810	0
26/04/2024	2030 On 08-May-25			Bond Future	11.2486	11.4516	90.5798	89.9086	0
26/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	545.5700	403.9000	0.5456	0.4039	0
26/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5063.2800	5592.8100	5.0633	5.5928	0
26/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	874.8600	685.4900	0.8749	0.6855	1,640
26/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4061.9800	4543.8100	4.0620	4.5438	0
26/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1336.3300	1096.0500	1.3363	1.0961	2,280
26/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3216.2700	3647.1900	3.2163	3.6472	0
26/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3528.4100	3110.9900	3.5284	3.1110	0
26/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1525.8000	1779.5800	1.5258	1.7796	1,640
26/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4511.4100	4039.4900	4.5114	4.0395	0
26/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1165.6500	1364.9300	1.1657	1.3649	2,280
26/04/2024	2032 On 02-May-24			Bond Future	11.6071	11.7704	83.7554	83.0248	112,256
26/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
26/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6161.8600	6892.4400	6.1619	6.8924	0
26/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

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26/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5866.2900	6596.8700	5.8663	6.5969	0
26/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4987.1400	5717.7200	4.9871	5.7177	0
26/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4938.6200	5669.2000	4.9386	5.6692	0
26/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4890.1500	5620.7300	4.8902	5.6207	0
26/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4841.7000	5572.2800	4.8417	5.5723	0
26/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4744.9200	5475.5000	4.7449	5.4755	0
26/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
26/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4455.4000	5185.9800	4.4554	5.1860	0
26/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
26/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3451.7600	4182.3400	3.4518	4.1823	0
26/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0.8900	0.1400	0.0009	0.0001	500
26/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2370.4600	3100.2900	2.3705	3.1003	0
26/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	8.2100	1.5900	0.0082	0.0016	0
26/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1820.1400	2544.1000	1.8201	2.5441	500
26/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	22.5600	5.0500	0.0226	0.0051	0
26/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1511.3800	2224.4500	1.5114	2.2245	17,000
26/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	52.3600	13.4900	0.0524	0.0135	1,550
26/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1219.6700	1911.3800	1.2197	1.9114	0
26/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1031.9700	557.8800	1.0320	0.5579	0
26/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	125.6000	382.0900	0.1256	0.3821	500
26/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5560.2800	4829.8100	5.5603	4.8298	0
26/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0000	0.1100	0.0000	0.0001	1,000
26/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6699.5700	5968.9900	6.6996	5.9690	0
26/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7380.5100	6649.9300	7.3805	6.6499	0
26/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
26/04/2024	2032 On 01-August-24			Bond Future	11.7343	11.9046	85.5779	84.8355	99,651
26/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	536.4700	338.1900	0.5365	0.3382	600
26/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3334.4900	3878.6500	3.3345	3.8787	0

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26/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	560.1200	355.8900	0.5601	0.3559	0
26/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3266.6200	3804.8300	3.2666	3.8048	0
26/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	572.2800	364.9800	0.5723	0.3650	0
26/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3233.0700	3768.2100	3.2331	3.7682	0
26/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	584.6200	374.2300	0.5846	0.3742	0
26/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3199.7300	3731.7800	3.1997	3.7318	0
26/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1360.5600	998.4100	1.3606	0.9984	600
26/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1908.1000	2288.3900	1.9081	2.2884	0
26/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3244.7700	2679.1200	3.2448	2.6791	0
26/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	768.8700	945.6600	0.7689	0.9457	600
26/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3995.3200	3383.4000	3.9953	3.3834	0
26/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	557.2300	687.7500	0.5572	0.6878	11,000
26/04/2024	2032 On 07-November-24			Bond Future	11.8807	12.0605	83.4298	82.6682	52,526
26/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	890.4000	640.8800	0.8904	0.6409	600
26/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4260.8400	4772.9000	4.2608	4.7729	0
26/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1445.5700	1113.3300	1.4456	1.1133	0
26/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3219.9600	3649.3000	3.2200	3.6493	0
26/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1463.3900	1128.8300	1.4634	1.1288	0
26/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3193.9900	3621.0100	3.1940	3.6210	0
26/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1481.5500	1144.4700	1.4816	1.1445	0
26/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3168.4000	3592.9000	3.1684	3.5929	0
26/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1710.8200	1345.7600	1.7108	1.3458	600
26/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2874.8500	3271.3700	2.8749	3.2714	0
26/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1771.0500	1398.9900	1.7711	1.3990	1,615
26/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2805.0300	3194.5500	2.8050	3.1946	0
26/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5300.2800	4677.4400	5.3003	4.6774	0
26/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	901.5500	1040.2900	0.9016	1.0403	600
26/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6629.2000	5942.0900	6.6292	5.9421	0
26/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	624.8500	699.3200	0.6249	0.6993	1,615
26/04/2024	2032 On 06-February-25			Bond Future	12.0319	12.2207	85.2423	84.4649	0
26/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2079.5700	1769.3300	2.0796	1.7693	0
26/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3385.0600	3852.2000	3.3851	3.8522	0
26/04/2024	2032 On 08-May-25			Bond Future	12.1971	12.3970	82.9128	82.1138	0
26/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	712.6000	739.8500	0.7126	0.7399	0

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26/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6104.6500	6930.9000	6.1047	6.9309	0
26/04/2024	2033 On 02-May-24			Bond Future	120.4562	120.4396	120.4562	120.4396	767
26/04/2024	2033 On 01-August-24			Bond Future	123.1072	123.0961	123.1072	123.0961	7,742
26/04/2024	2033 On 07-November-24			Bond Future	124.5400	124.5262	124.5400	124.5262	0
26/04/2024	2033 On 06-February-25			Bond Future	127.2760	127.2632	127.2760	127.2632	0
26/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2335.9600	2323.1500	2.3360	2.3232	0
26/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2033 On 08-May-25			Bond Future	128.5111	128.4908	128.5111	128.4908	0
26/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2108.8600	2129.2300	2.1089	2.1292	0
26/04/2024	2037 On 02-May-24			Bond Future	12.5979	12.7965	76.5697	75.5761	41,607
26/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6256.5900	7250.1900	6.2566	7.2502	0
26/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6199.8400	7193.4400	6.1998	7.1934	0
26/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6143.1400	7136.7400	6.1431	7.1367	0
26/04/2024	2037 On 01-August-24			Bond Future	12.7391	12.9454	73.9797	72.9682	191,889
26/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	622.2500	342.2100	0.6223	0.3422	0
26/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3941.9900	4673.4800	3.9420	4.6735	0
26/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	635.9800	351.3800	0.6360	0.3514	0
26/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3902.9500	4629.8800	3.9030	4.6299	0
26/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	649.9200	360.7300	0.6499	0.3607	1,383
26/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3864.1700	4586.5100	3.8642	4.5865	0
26/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3240.2700	2487.1100	3.2403	2.4871	0
26/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1150.4500	1408.8200	1.1505	1.4088	1,383
26/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5577.7000	4672.4800	5.5777	4.6725	0
26/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	496.4400	602.7500	0.4964	0.6028	1,383
26/04/2024	2037 On 07-November-24			Bond Future	12.8879	13.1037	75.7252	74.6883	9,175
26/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1914.0100	1418.6400	1.9140	1.4186	0
26/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3482.1200	4023.6400	3.4821	4.0236	0
26/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1936.6000	1437.8100	1.9366	1.4378	0
26/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3454.6600	3992.7600	3.4547	3.9928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1959.1100	1457.1200	1.9591	1.4571	0
26/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3427.1600	3962.0600	3.4272	3.9621	0
26/04/2024	2037 On 06-February-25			Bond Future	13.0402	13.2650	73.1094	72.0506	0
26/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2437.2400	1974.6500	2.4372	1.9747	0
26/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3788.5600	4384.7100	3.7886	4.3847	0
26/04/2024	2037 On 08-May-25			Bond Future	13.2071	13.4426	74.6837	73.5977	3,975
26/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1202.0100	1236.0900	1.2020	1.2361	0
26/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5870.0600	6990.1700	5.8701	6.9902	0
26/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	1682.4600	1329.0600	1.6825	1.3291	15,000
26/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	4842.0200	5574.6500	4.8420	5.5747	0
26/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	3372.1000	2816.4300	3.3721	2.8164	7,500
26/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	2941.0000	3471.3600	2.9410	3.4714	0
26/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3505.0600	3322.1100	3.5051	3.3221	7,500
26/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2843.4000	3746.4800	2.8434	3.7465	0
26/04/2024	2038 On 02-May-24			Bond Future	131.1577	130.9199	131.1577	130.9199	2,095
26/04/2024	2038 On 01-August-24			Bond Future	131.9680	131.7314	131.9680	131.7314	3,564
26/04/2024	2038 On 07-November-24			Bond Future	135.1165	134.8716	135.1165	134.8716	1,615
26/04/2024	2038 On 06-February-25			Bond Future	135.9573	135.7083	135.9573	135.7083	0
26/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	727.3000	478.3300	0.7273	0.4783	0
26/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2038 On 08-May-25			Bond Future	138.9209	138.6589	138.9209	138.6589	0
26/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	759.0600	1021.1000	0.7591	1.0211	0
26/04/2024	2040 On 02-May-24			Bond Future	12.7828	13.0015	76.9830	75.8273	91,295
26/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6772.0300	7927.8100	6.7720	7.9278	0
26/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6710.8400	7866.6200	6.7108	7.8666	0
26/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6649.7300	7805.5100	6.6497	7.8055	0
26/04/2024	2040 On 01-August-24			Bond Future	12.9232	13.1503	74.1517	72.9745	44,509
26/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	647.3100	340.4000	0.6473	0.3404	680
26/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4147.6200	5017.9500	4.1476	5.0180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	706.8900	379.2400	0.7069	0.3792	0
26/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3982.0600	4831.6500	3.9821	4.8317	0
26/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	722.3200	389.4700	0.7223	0.3895	0
26/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3941.3600	4785.7500	3.9414	4.7858	0
26/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	737.9700	399.7900	0.7380	0.3998	0
26/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3900.9500	4740.0100	3.9010	4.7400	0
26/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1911.6800	1277.1200	1.9117	1.2771	0
26/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2138.7300	2681.4100	2.1387	2.6814	680
26/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2108.9500	1437.4200	2.1090	1.4374	7,500
26/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1968.2200	2473.9300	1.9682	2.4739	0
26/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3854.2900	2954.1600	3.8543	2.9542	0
26/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1019.6100	1296.7200	1.0196	1.2967	680
26/04/2024	2040 On 07-November-24			Bond Future	13.0705	13.3078	75.9011	74.6946	80,938
26/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2211.8000	1625.1700	2.2118	1.6252	0
26/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3414.2500	4034.1500	3.4143	4.0342	0
26/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2237.0100	1646.4600	2.2370	1.6465	0
26/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3386.6500	4002.6300	3.3867	4.0026	0
26/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2262.1400	1667.9000	2.2621	1.6679	0
26/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3359.0300	3971.3200	3.3590	3.9713	0
26/04/2024	2040 On 06-February-25			Bond Future	13.2205	13.4677	73.0385	71.8064	14
26/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2654.6100	2052.3800	2.6546	2.0524	0
26/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4041.5300	4671.4000	4.0415	4.6714	0
26/04/2024	2040 On 08-May-25			Bond Future	13.3839	13.6425	74.6110	73.3479	3,900
26/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1568.6000	1567.3100	1.5686	1.5673	0
26/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5457.1800	6718.9700	5.4572	6.7190	0
26/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	1786.6700	1374.0400	1.7867	1.3740	15,000
26/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	5034.9700	5885.4200	5.0350	5.8854	0
26/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3399.9400	3201.5700	3.3999	3.2016	7,500
26/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3172.3700	4237.0800	3.1724	4.2371	0
26/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	3594.5400	2943.0300	3.5945	2.9430	7,500
26/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	3023.3300	3634.9000	3.0233	3.6349	0
26/04/2024	2044 On 02-May-24			Bond Future	12.8676	13.0611	73.0297	72.0083	57,933
26/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7043.1700	8064.5500	7.0432	8.0646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6980.6500	8002.0300	6.9807	8.0020	0
26/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6918.2100	7939.5900	6.9182	7.9396	0
26/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	24.7800	3.0000	0.0248	0.0030	0
26/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2035.3400	3034.9400	2.0353	3.0349	4,200
26/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	243.4400	58.7000	0.2434	0.0587	0
26/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	876.2400	1712.8800	0.8762	1.7129	10,030
26/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	936.1100	379.0900	0.9361	0.3791	0
26/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	234.4700	698.8300	0.2345	0.6988	10,030
26/04/2024	2044 On 01-August-24			Bond Future	13.0035	13.2044	70.2375	69.1974	119,488
26/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	509.7000	297.0000	0.5097	0.2970	0
26/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4484.1100	5311.5300	4.4841	5.3115	0
26/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	521.9500	305.5600	0.5220	0.3056	0
26/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4438.8900	5262.6200	4.4389	5.2626	0
26/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	534.4100	314.3800	0.5344	0.3144	0
26/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4393.9400	5214.0300	4.3939	5.2140	0
26/04/2024	2044 On 07-November-24			Bond Future	13.1458	13.3556	71.8946	70.8285	234
26/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2190.5000	1592.6200	2.1905	1.5926	0
26/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3476.0400	3944.2900	3.4760	3.9443	0
26/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2215.3600	1613.8300	2.2154	1.6138	0
26/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3447.8300	3912.4300	3.4478	3.9124	0
26/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2240.3500	1635.0000	2.2404	1.6350	0
26/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3419.8200	3880.6000	3.4198	3.8806	0
26/04/2024	2044 On 06-February-25			Bond Future	13.2904	13.5088	69.0702	67.9815	0
26/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2592.3000	2133.6600	2.5923	2.1337	0
26/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3981.2500	4611.2900	3.9813	4.6113	0
26/04/2024	2044 On 08-May-25			Bond Future	13.4470	13.6755	70.5571	69.4408	0
26/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1614.5500	1665.5500	1.6146	1.6656	0
26/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5382.2800	6549.6000	5.3823	6.5496	0
26/04/2024	2046 On 02-May-24			Bond Future	112.0841	112.6641	112.0841	112.6641	10,949
26/04/2024	2046 On 01-August-24			Bond Future	114.5510	115.1492	114.5510	115.1492	12,200
26/04/2024	2046 On 07-November-24			Bond Future	115.0738	115.6841	115.0738	115.6841	5,116
26/04/2024	2046 On 06-February-25			Bond Future	117.6015	118.2264	117.6015	118.2264	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3591.4800	4216.3800	3.5915	4.2164	0
26/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2046 On 08-May-25			Bond Future	117.9031	118.5347	117.9031	118.5347	0
26/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4066.9100	3435.3000	4.0669	3.4353	0
26/04/2024	2050 On 02-May-24			Bond Future	113.3166	112.9223	113.3166	112.9223	10,505
26/04/2024	2050 On 01-August-24			Bond Future	113.4966	113.0992	113.4966	113.0992	11,395
26/04/2024	2050 On 07-November-24			Bond Future	116.2044	115.7954	116.2044	115.7954	4,227
26/04/2024	2050 On 06-February-25			Bond Future	116.3868	115.9697	116.3868	115.9697	0
26/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	786.8300	369.6800	0.7868	0.3697	0
26/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2050 On 08-May-25			Bond Future	118.9238	118.4909	118.9238	118.4909	0
26/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2236.1900	2669.1300	2.2362	2.6691	0
26/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	AL37 On 02-May-24			Index Future	927.0580	920.4860	927.0580	920.4860	0
26/04/2024	AL37 On 01-August-24			Index Future	947.2320	940.5600	947.2320	940.5600	0
26/04/2024	AL37 On 07-November-24			Index Future	969.5880	962.7430	969.5880	962.7430	0
26/04/2024	AL37 On 06-February-25			Index Future	990.6710	983.6890	990.6710	983.6890	0
26/04/2024	AL37 On 08-May-25			Index Future	1012.0670	1004.8820	1012.0670	1,004.8820	0
26/04/2024	AL7T On 02-May-24			Index Future	1069.8310	1058.2830	1069.8310	1,058.2830	0
26/04/2024	AL7T On 01-August-24			Index Future	1093.1120	1081.3630	1093.1120	1,081.3630	0
26/04/2024	AL7T On 07-November-24			Index Future	1118.9110	1106.8660	1118.9110	1,106.8660	0
26/04/2024	AL7T On 06-February-25			Index Future	1143.2410	1130.9480	1143.2410	1,130.9480	0
26/04/2024	AL7T On 08-May-25			Index Future	1167.9320	1155.3140	1167.9320	1,155.3140	0
26/04/2024	ALBI On 02-May-24			Index Future	934.0960	924.8330	934.0960	924.8330	15
26/04/2024	ALBI On 01-August-24			Index Future	954.4240	945.0020	954.4240	945.0020	76
26/04/2024	ALBI On 07-November-24			Index Future	976.9500	967.2900	976.9500	967.2900	16
26/04/2024	ALBI On 06-February-25			Index Future	998.1920	988.3340	998.1920	988.3340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	ALBI On 08-May-25			Index Future	1019.7510	1009.6280	1019.7510	1,009.6280	0
26/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	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
26/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	ES33 On 02-May-24			Bond Future	12.9891	13.1883	71.8156	70.9813	0
26/04/2024	ES33 On 01-August-24			Bond Future	13.1550	13.3624	73.3961	72.5469	0
26/04/2024	ES33 On 07-November-24			Bond Future	13.3481	13.5662	71.3440	70.4731	0
26/04/2024	ES33 On 06-February-25			Bond Future	13.5476	13.7760	72.9101	72.0207	0
26/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	821.4900	1710.8500	0.8215	1.7109	0
26/04/2024	ES33 On 08-May-25			Bond Future	13.7557	13.9963	70.6939	69.7809	0
26/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4078.1400	4991.0700	4.0781	4.9911	0
26/04/2024	ES42 On 02-May-24			Bond Future	13.2580	13.4717	67.9578	66.9117	0
26/04/2024	ES42 On 01-August-24			Bond Future	13.4022	13.6240	69.4534	68.3876	0
26/04/2024	ES42 On 07-November-24			Bond Future	13.5665	13.7988	66.8418	65.7492	0
26/04/2024	ES42 On 06-February-25			Bond Future	13.7282	13.9701	68.3083	67.1924	0
26/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	85.1700	1201.1300	0.0852	1.2011	0
26/04/2024	ES42 On 08-May-25			Bond Future	13.9025	14.1561	65.5270	64.3828	0
26/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3103.8600	4248.0600	3.1039	4.2481	0
26/04/2024	GOVI On 02-May-24			GOVI	919.9470	910.8860	919.9470	910.8860	6
26/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	310230.0000	400840.0000	31.0230	40.0840	0
26/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	310330.0000	400940.0000	31.0330	40.0940	0
26/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	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
26/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	310430.0000	401040.0000	31.0430	40.1040	0
26/04/2024	GOVI On 01-August-24			GOVI	939.9660	930.7510	939.9660	930.7510	727
26/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	34040.0000	126190.0000	3.4040	12.6190	0
26/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	34140.0000	126290.0000	3.4140	12.6290	0
26/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	34240.0000	126390.0000	3.4240	12.6390	0
26/04/2024	GOVI On 07-November-24			GOVI	962.1510	952.7020	962.1510	952.7020	0
26/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	133710.0000	39220.0000	13.3710	3.9220	0
26/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	133610.0000	39120.0000	13.3610	3.9120	0
26/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	133510.0000	39020.0000	13.3510	3.9020	0
26/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 06-February-25			GOVI	983.0720	973.4300	983.0720	973.4300	0
26/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	110720.0000	14300.0000	11.0720	1.4300	0
26/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 08-May-25			GOVI	1004.3040	994.4020	1004.3040	994.4020	0
26/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	176960.0000	275980.0000	17.6960	27.5980	0
26/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/04/2024	IGOV On 02-May-24			Index Future	344.4890	344.3960	344.4890	344.3960	20
26/04/2024	IGOV On 01-August-24			Index Future	352.0710	351.9920	352.0710	351.9920	586
26/04/2024	IGOV On 07-November-24			Index Future	360.4710	360.3840	360.4710	360.3840	16
26/04/2024	IGOV On 06-February-25			Index Future	368.3910	368.3070	368.3910	368.3070	0
26/04/2024	IGOV On 08-May-25			Index Future	376.4270	376.3220	376.4270	376.3220	0
26/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/04/2024	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
26/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
26/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3600	91.6600	91.6400	0
26/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
26/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
26/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
26/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3600	8.4200	91.6400	91.5800	0
26/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.4300	91.6400	91.5700	0
26/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.4600	91.6200	91.5400	0
26/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.4700	91.6300	91.5300	0
26/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.4300	91.6800	91.5700	0
26/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.4600	91.6500	91.5400	0
26/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.4700	91.6200	91.5300	0
26/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.4700	91.6200	91.5300	0
26/04/2024	R035 On 02-May-24			Bond Future	12.2422	12.4406	81.7296	80.7342	115,684
26/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5582.7500	6578.2200	5.5828	6.5782	0
26/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5527.1800	6522.6500	5.5272	6.5227	0
26/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5471.6700	6467.1400	5.4717	6.4671	0
26/04/2024	R035 On 01-August-24			Bond Future	12.3716	12.5777	83.5080	82.4948	74,181
26/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	679.1500	408.8300	0.6792	0.4088	0
26/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3638.1800	4381.0200	3.6382	4.3810	0
26/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	693.8900	419.4000	0.6939	0.4194	0
26/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3600.7600	4339.4300	3.6008	4.3394	0
26/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	708.8300	430.1600	0.7088	0.4302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3563.5800	4298.0700	3.5636	4.2981	0
26/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1458.2000	1006.0700	1.4582	1.0061	5,100
26/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2315.5800	2876.6100	2.3156	2.8766	0
26/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4063.3700	3285.0500	4.0634	3.2851	0
26/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	795.4700	1030.3100	0.7955	1.0303	7,500
26/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4172.3600	3385.2800	4.1724	3.3853	0
26/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	764.3400	990.4200	0.7643	0.9904	8,650
26/04/2024	R035 On 07-November-24			Bond Future	12.5235	12.7397	80.9630	79.9243	90,250
26/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1838.4400	1345.3200	1.8384	1.3453	0
26/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3578.9600	4124.5500	3.5790	4.1246	0
26/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1860.2600	1363.9100	1.8603	1.3639	0
26/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3550.8200	4093.1800	3.5508	4.0932	0
26/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1882.4600	1382.6400	1.8825	1.3826	0
26/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3523.1000	4061.9900	3.5231	4.0620	0
26/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1904.5500	1401.3000	1.9046	1.4013	1,000
26/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3495.3200	4030.7800	3.4953	4.0308	0
26/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4826.8000	4030.6500	4.8268	4.0307	0
26/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1501.3800	1743.9400	1.5014	1.7439	1,000
26/04/2024	R035 On 06-February-25			Bond Future	12.6810	12.9068	82.7221	81.6616	0
26/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2453.9100	1978.3800	2.4539	1.9784	0
26/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3752.9000	4337.9100	3.7529	4.3379	0
26/04/2024	R035 On 08-May-25			Bond Future	12.8410	13.0781	79.9886	78.9004	0
26/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1049.4500	1068.8500	1.0495	1.0689	0
26/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6187.9600	7295.5200	6.1880	7.2955	0
26/04/2024	R053 On 02-May-24			Bond Future	12.7219	12.9302	92.7684	91.3217	5,189
26/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2156.8100	1056.0300	2.1568	1.0560	0
26/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	99.7400	445.6400	0.0997	0.4456	0
26/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2216.9500	1100.0300	2.2170	1.1000	0
26/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	92.3600	422.1200	0.0924	0.4221	0
26/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2277.4900	1144.8400	2.2775	1.1448	0
26/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	85.4800	399.5100	0.0855	0.3995	0
26/04/2024	R053 On 01-August-24			Bond Future	12.8466	13.0628	94.7870	93.3133	0
26/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3863.9000	2868.1200	3.8639	2.8681	0
26/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	1941.0300	2418.9900	1.9410	2.4190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3906.9900	2905.9800	3.9070	2.9060	0
26/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1917.6600	2390.3900	1.9177	2.3904	0
26/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3950.2500	2943.8600	3.9503	2.9439	0
26/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1894.5600	2361.9100	1.8946	2.3619	0
26/04/2024	R053 On 07-November-24			Bond Future	12.9865	13.2128	91.1512	89.6408	0
26/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3069.3800	2214.4600	3.0694	2.2145	0
26/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4420.4500	5075.8900	4.4205	5.0759	0
26/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3103.1300	2243.1800	3.1031	2.2432	0
26/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4384.5500	5034.9600	4.3846	5.0350	0
26/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3137.0500	2272.0900	3.1371	2.2721	0
26/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4348.9100	4994.3100	4.3489	4.9943	0
26/04/2024	R053 On 06-February-25			Bond Future	13.1256	13.3615	93.1309	91.5885	0
26/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3868.7100	3034.3300	3.8687	3.0343	0
26/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5118.1500	5826.0800	5.1182	5.8261	0
26/04/2024	R053 On 08-May-25			Bond Future	13.2724	13.5194	89.2655	87.6845	0
26/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2751.3300	2367.1500	2.7513	2.3672	0
26/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7053.1000	8249.8900	7.0531	8.2499	0
26/04/2024	R186 On 02-May-24			Bond Future	9.4748	9.5572	106.2690	106.0788	48,372
26/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3506.3100	3696.5200	3.5063	3.6965	0
26/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3482.1900	3672.4000	3.4822	3.6724	0
26/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3458.0700	3648.2800	3.4581	3.6483	0
26/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	607.2400	461.8000	0.6072	0.4618	2,030
26/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	19.6200	64.3900	0.0196	0.0644	0
26/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2110.2300	1920.1300	2.1102	1.9201	0
26/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0100	0.1200	0.0000	0.0001	2,030
26/04/2024	R186 On 01-August-24			Bond Future	9.5498	9.6396	103.2736	103.0843	85,367
26/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	43.6000	34.9200	0.0436	0.0349	0
26/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1899.4800	2080.0800	1.8995	2.0801	0
26/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	44.9200	36.5100	0.0449	0.0365	0
26/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1879.2200	2060.0900	1.8792	2.0601	0
26/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	46.3600	38.2300	0.0464	0.0382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1859.0800	2040.2300	1.8591	2.0402	0
26/04/2024	R186 On 07-November-24			Bond Future	9.6424	9.7463	105.7107	105.5149	34,925
26/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	372.8200	352.6100	0.3728	0.3526	0
26/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1346.0700	1521.6500	1.3461	1.5217	0
26/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	380.2700	359.8000	0.3803	0.3598	0
26/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1334.4100	1509.7300	1.3344	1.5097	0
26/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	387.5200	367.0700	0.3875	0.3671	0
26/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1322.5600	1497.9000	1.3226	1.4979	0
26/04/2024	R186 On 06-February-25			Bond Future	9.7674	9.8863	102.6919	102.4928	0
26/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	326.4100	335.0600	0.3264	0.3351	0
26/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1573.5900	1781.3500	1.5736	1.7814	0
26/04/2024	R186 On 08-May-25			Bond Future	9.9477	10.0912	104.9055	104.6959	0
26/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	169.7100	135.2300	0.1697	0.1352	0
26/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2362.3200	2537.3500	2.3623	2.5374	0
26/04/2024	R202 On 02-May-24			Bond Future	257.9679	257.5280	257.9679	257.5280	0
26/04/2024	R202 On 01-August-24			Bond Future	258.5458	258.1085	258.5458	258.1085	441
26/04/2024	R202 On 07-November-24			Bond Future	264.7144	264.2616	264.7144	264.2616	460
26/04/2024	R202 On 06-February-25			Bond Future	265.2881	264.8279	265.2881	264.8279	0
26/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1501.8600	1962.0900	1.5019	1.9621	0
26/04/2024	R202 On 08-May-25			Bond Future	271.0719	270.5863	271.0719	270.5863	0
26/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1238.1100	1723.7400	1.2381	1.7237	0
26/04/2024	R209 On 02-May-24			Bond Future	12.3267	12.5249	63.1960	62.3218	7,345
26/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5460.2300	6334.4200	5.4602	6.3344	0
26/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5410.2700	6284.4600	5.4103	6.2845	0
26/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5360.3700	6234.5600	5.3604	6.2346	0
26/04/2024	R209 On 01-August-24			Bond Future	12.4475	12.6525	64.5711	63.6809	11,530
26/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	494.7400	291.6100	0.4947	0.2916	0
26/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3518.7700	4205.8300	3.5188	4.2058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	506.2400	299.6400	0.5062	0.2996	0
26/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3483.5000	4167.0900	3.4835	4.1671	0
26/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	517.9100	307.8300	0.5179	0.3078	0
26/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3448.4400	4128.5500	3.4484	4.1286	0
26/04/2024	R209 On 07-November-24			Bond Future	12.5837	12.7977	62.9376	62.0252	5,237
26/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1585.2500	1103.0100	1.5853	1.1030	0
26/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3224.2800	3654.4900	3.2243	3.6545	0
26/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1604.2100	1118.7300	1.6042	1.1187	0
26/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3198.6100	3625.5800	3.1986	3.6256	0
26/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1623.4700	1134.7300	1.6235	1.1347	0
26/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3173.2900	3597.0000	3.1733	3.5970	0
26/04/2024	R209 On 06-February-25			Bond Future	12.7204	12.9427	64.3049	63.3732	0
26/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2151.1100	1741.0500	2.1511	1.7411	0
26/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3354.1300	3875.7700	3.3541	3.8758	0
26/04/2024	R209 On 08-May-25			Bond Future	12.8657	13.0979	62.5342	61.5787	0
26/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1019.9800	1038.2900	1.0200	1.0383	0
26/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5265.5700	6239.3500	5.2656	6.2394	0
26/04/2024	R210 On 02-May-24			Bond Future	233.1318	233.1069	233.1318	233.1069	0
26/04/2024	R210 On 01-August-24			Bond Future	238.2626	238.2485	238.2626	238.2485	1,336
26/04/2024	R210 On 07-November-24			Bond Future	240.5970	240.5779	240.5970	240.5779	0
26/04/2024	R210 On 06-February-25			Bond Future	245.8823	245.8651	245.8823	245.8651	0
26/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6272.3000	6255.1100	6.2723	6.2551	0
26/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R210 On 08-May-25			Bond Future	247.8145	247.7829	247.8145	247.7829	0
26/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	215.4600	247.1000	0.2155	0.2471	0
26/04/2024	R213 On 02-May-24			Bond Future	11.2564	11.4195	81.4004	80.7412	18,567
26/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4093.5600	4752.7600	4.0936	4.7528	0
26/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4050.3300	4709.5300	4.0503	4.7095	0
26/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4007.1200	4666.3200	4.0071	4.6663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R213 On 01-August-24			Bond Future	11.3701	11.5405	83.1716	82.5020	24,579
26/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	586.5900	388.7400	0.5866	0.3887	0
26/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2634.6000	3106.3500	2.6346	3.1064	0
26/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	598.6800	398.1600	0.5987	0.3982	0
26/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2605.9200	3075.0000	2.6059	3.0750	0
26/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	610.7800	407.6000	0.6108	0.4076	0
26/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2577.2800	3043.7000	2.5773	3.0437	0
26/04/2024	R213 On 07-November-24			Bond Future	11.5089	11.6893	81.5728	80.8858	10,002
26/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1441.1800	1139.7400	1.4412	1.1397	0
26/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2595.6300	2981.1700	2.5956	2.9812	0
26/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1458.2900	1154.8400	1.4583	1.1548	0
26/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2573.7800	2957.3100	2.5738	2.9573	0
26/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1475.2700	1170.0500	1.4753	1.1701	0
26/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2551.8300	2933.5900	2.5518	2.9336	0
26/04/2024	R213 On 06-February-25			Bond Future	11.6579	11.8481	83.3455	82.6443	0
26/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1824.5800	1558.5200	1.8246	1.5585	0
26/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2975.7100	3410.8100	2.9757	3.4108	0
26/04/2024	R213 On 08-May-25			Bond Future	11.8134	12.0155	81.5804	80.8594	0
26/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	647.7500	630.0800	0.6478	0.6301	0
26/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5457.1000	6160.4700	5.4571	6.1605	0
26/04/2024	R214 On 02-May-24			Bond Future	12.5763	12.7894	59.0890	58.1289	12,822
26/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5467.3700	6427.4800	5.4674	6.4275	0
26/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5414.9300	6375.0400	5.4149	6.3750	0
26/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5362.5500	6322.6600	5.3626	6.3227	0
26/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	6.0300	0.5400	0.0060	0.0005	8,000
26/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2149.4500	3104.0700	2.1495	3.1041	0
26/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	7.9400	0.7600	0.0079	0.0008	5,110
26/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2054.8500	3007.7800	2.0549	3.0078	0
26/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1376.2800	659.3500	1.3763	0.6594	0
26/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	59.2500	302.4300	0.0593	0.3024	13,110
26/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4069.5300	3111.4400	4.0695	3.1114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0.0600	2.0800	0.0001	0.0021	13,110
26/04/2024	R214 On 01-August-24			Bond Future	12.6896	12.9099	60.3748	59.3966	9,274
26/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	679.9800	379.2300	0.6800	0.3792	0
26/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3143.0000	3820.4500	3.1430	3.8205	0
26/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	694.4300	389.1400	0.6944	0.3891	0
26/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3109.4500	3782.3600	3.1095	3.7824	0
26/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	708.9600	399.1400	0.7090	0.3991	0
26/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3076.0400	3744.4200	3.0760	3.7444	0
26/04/2024	R214 On 07-November-24			Bond Future	12.8204	13.0498	58.4923	57.4898	1,770
26/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1870.8100	1379.6600	1.8708	1.3797	0
26/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2860.6700	3371.9600	2.8607	3.3720	0
26/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1892.3900	1397.9100	1.8924	1.3979	0
26/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2836.7800	3344.7400	2.8368	3.3447	0
26/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1913.9200	1416.4600	1.9139	1.4165	0
26/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2812.8800	3317.8600	2.8129	3.3179	0
26/04/2024	R214 On 06-February-25			Bond Future	12.9536	13.1918	59.7631	58.7395	0
26/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2277.9100	1771.5800	2.2779	1.7716	0
26/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3355.4100	3872.7500	3.3554	3.8728	0
26/04/2024	R214 On 08-May-25			Bond Future	13.0869	13.3349	57.7433	56.6942	0
26/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1391.4600	1433.3800	1.3915	1.4334	0
26/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4462.4400	5553.5300	4.4624	5.5535	0
26/04/2024	R248 On 02-May-24			Bond Future	12.7567	12.9599	71.8439	70.7485	23,428
26/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8172.4900	9267.8600	8.1725	9.2679	0
26/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7776.5100	8871.8800	7.7765	8.8719	0
26/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7710.8500	8806.2200	7.7109	8.8062	0
26/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7645.2900	8740.6600	7.6453	8.7407	0
26/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	30.1200	3.5000	0.0301	0.0035	0
26/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2029.2300	3097.9800	2.0292	3.0980	0
26/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2177.6100	1231.6100	2.1776	1.2316	0
26/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	33.2500	182.6200	0.0333	0.1826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2024	R248 On 01-August-24			Bond Future	12.8777	13.0883	73.4072	72.2914	245,579
26/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	731.8400	410.6500	0.7318	0.4107	0
26/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3963.4200	4758.0400	3.9634	4.7580	0
26/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	748.0300	421.7300	0.7480	0.4217	0
26/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3921.4300	4710.9400	3.9214	4.7109	0
26/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	764.5700	433.0100	0.7646	0.4330	0
26/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3879.8700	4664.1200	3.8799	4.6641	0
26/04/2024	R248 On 07-November-24			Bond Future	13.0170	13.2371	70.6873	69.5438	11,080
26/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2280.1500	1643.5000	2.2802	1.6435	0
26/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3550.2500	4057.0900	3.5503	4.0571	0
26/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2306.0400	1665.5000	2.3060	1.6655	0
26/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3521.7100	4024.6600	3.5217	4.0247	0
26/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2331.8500	1687.4500	2.3319	1.6875	0
26/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3493.1700	3992.2600	3.4932	3.9923	0
26/04/2024	R248 On 06-February-25			Bond Future	13.1590	13.3883	72.2230	71.0553	0
26/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2252.2300	1722.4700	2.2522	1.7225	0
26/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4645.6100	5283.5800	4.6456	5.2836	0
26/04/2024	R248 On 08-May-25			Bond Future	13.3010	13.5407	69.3263	68.1292	0
26/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1863.5900	1724.5800	1.8636	1.7246	0
26/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5593.7900	6651.8800	5.5938	6.6519	0
26/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0