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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
30/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	2025 On 02-May-24			Bond Future	179.4977	179.3220	179.4977	179.3220	1,379
30/04/2024	2025 On 01-August-24			Bond Future	181.6012	181.4228	181.6012	181.4228	5,540
30/04/2024	2025 On 07-November-24			Bond Future	185.9353	185.7515	185.9353	185.7515	4,944
30/04/2024	2029 On 02-May-24			Bond Future	128.3303	128.2528	128.3303	128.2528	318
30/04/2024	2029 On 01-August-24			Bond Future	131.1536	131.0752	131.1536	131.0752	8,481
30/04/2024	2029 On 07-November-24			Bond Future	132.8769	132.7962	132.8769	132.7962	0
30/04/2024	2029 On 06-February-25			Bond Future	135.7976	135.7140	135.7976	135.7140	0
30/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3397.5800	3313.9800	3.3976	3.3140	0
30/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2029 On 08-May-25			Bond Future	137.3207	137.2342	137.3207	137.2342	0
30/04/2024	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
30/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	529.3500	615.8200	0.5294	0.6158	0
30/04/2024	2030 On 02-May-24			Bond Future	10.6612	10.6600	90.9049	90.9099	52,244
30/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4024.3200	4019.3200	4.0243	4.0193	0
30/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3407.2000	3402.2000	3.4072	3.4022	0
30/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3366.2400	3361.2400	3.3662	3.3612	0
30/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3325.3000	3320.3000	3.3253	3.3203	0
30/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	1,000
30/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1986.9600	1981.9400	1.9870	1.9819	0
30/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	169.3800	159.6000	0.1694	0.1596	0
30/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	330.8000	316.0200	0.3308	0.3160	0
30/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	671.9200	670.2100	0.6719	0.6702	1,080
30/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	53.9000	47.1900	0.0539	0.0472	0
30/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1772.0100	1776.8300	1.7720	1.7768	0
30/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	0.7300	0.5500	0.0007	0.0006	0
30/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4828.8200	4833.8200	4.8288	4.8338	0
30/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6414.0600	6419.0600	6.4141	6.4191	0
30/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
30/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9098.9200	9103.9200	9.0989	9.1039	0
30/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/04/2024	2030 On 01-August-24			Bond Future	10.7700	10.7685	88.8765	88.8821	116,793
30/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	644.2200	433.7600	0.6442	0.4338	600
30/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2787.2400	2571.1200	2.7872	2.5711	0
30/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	846.4100	609.7300	0.8464	0.6097	0
30/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2370.6800	2128.3400	2.3707	2.1283	0
30/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	860.3200	622.1600	0.8603	0.6222	0
30/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2346.1000	2102.2800	2.3461	2.1023	0
30/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	874.3800	634.9300	0.8744	0.6349	0
30/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2321.6800	2076.5700	2.3217	2.0766	0
30/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1406.8900	1140.0200	1.4069	1.1400	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1633.6100	1361.0800	1.6336	1.3611	0
30/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2790.6900	2561.3000	2.7907	2.5613	0
30/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	783.7100	548.6600	0.7837	0.5487	600
30/04/2024	2030 On 07-November-24			Bond Future	10.8856	10.8841	90.9743	90.9795	33,476
30/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	877.4700	796.1900	0.8775	0.7962	600
30/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3368.6400	3282.1000	3.3686	3.2821	0
30/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1613.5400	1524.0900	1.6135	1.5241	600
30/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2252.7700	2158.0600	2.2528	2.1581	0
30/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1667.1400	1577.5400	1.6671	1.5775	0
30/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2196.7400	2101.8800	2.1967	2.1019	0
30/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1685.0400	1595.4000	1.6850	1.5954	0
30/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2178.1300	2083.2300	2.1781	2.0832	0
30/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1703.3000	1613.6300	1.7033	1.6136	0
30/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2159.9100	2064.9800	2.1599	2.0650	0
30/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4400.3500	4333.1100	4.4004	4.3331	0
30/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	781.5500	709.0500	0.7816	0.7091	600
30/04/2024	2030 On 06-February-25			Bond Future	11.0117	11.0104	88.9419	88.9465	0
30/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1868.3600	1622.0700	1.8684	1.6221	0
30/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3032.5200	2781.6400	3.0325	2.7816	0
30/04/2024	2030 On 08-May-25			Bond Future	11.1645	11.1634	90.8596	90.8635	0
30/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	935.6100	658.9300	0.9356	0.6589	0
30/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5173.5200	4893.0100	5.1735	4.8930	0
30/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1353.1800	1033.8000	1.3532	1.0338	1,640
30/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4260.5000	3937.2900	4.2605	3.9373	0
30/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1888.2100	1545.7800	1.8882	1.5458	2,280
30/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3488.3500	3142.0900	3.4884	3.1421	0
30/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4138.8000	3813.5100	4.1388	3.8135	0
30/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1856.3900	1527.2700	1.8564	1.5273	1,640
30/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	5102.1400	4804.4500	5.1021	4.8045	0
30/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1476.5800	1175.0600	1.4766	1.1751	2,280
30/04/2024	2032 On 02-May-24			Bond Future	11.5264	11.5305	84.1196	84.1009	112,256
30/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
30/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5797.6500	5816.4200	5.7977	5.8164	0
30/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5502.0800	5520.8500	5.5021	5.5209	0
30/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4622.9300	4641.7000	4.6229	4.6417	0
30/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4574.4100	4593.1800	4.5744	4.5932	0
30/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4525.9400	4544.7100	4.5259	4.5447	0
30/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4477.4900	4496.2600	4.4775	4.4963	0
30/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4380.7100	4399.4800	4.3807	4.3995	0
30/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
30/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4091.1900	4109.9600	4.0912	4.1100	0
30/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3087.5500	3106.3200	3.0876	3.1063	0
30/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0.3000	0.1800	0.0003	0.0002	500
30/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2005.6600	2024.3100	2.0057	2.0243	0
30/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	4.8800	3.8500	0.0049	0.0039	0
30/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1452.6000	1470.3400	1.4526	1.4703	500
30/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	17.2200	14.7800	0.0172	0.0148	0
30/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1141.8300	1158.1600	1.1418	1.1582	17,000
30/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	48.3700	43.8200	0.0484	0.0438	1,550
30/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	851.4700	865.6900	0.8515	0.8657	0
30/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1288.6800	1271.8500	1.2887	1.2719	0
30/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	18.1000	20.0400	0.0181	0.0200	500
30/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5924.4900	5905.7200	5.9245	5.9057	0
30/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7063.7800	7045.0100	7.0638	7.0450	0
30/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7744.7200	7725.9500	7.7447	7.7260	0
30/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
30/04/2024	2032 On 01-August-24			Bond Future	11.6499	11.6541	85.9493	85.9307	100,501
30/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	832.3100	578.8100	0.8323	0.5788	600
30/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3258.8800	3024.0400	3.2589	3.0240	0

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30/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	861.8200	604.5100	0.8618	0.6045	0
30/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3196.8700	2958.2200	3.1969	2.9582	0
30/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	876.8200	617.7100	0.8768	0.6177	0
30/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3166.1600	2925.7100	3.1662	2.9257	0
30/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	891.9900	631.1000	0.8920	0.6311	0
30/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3135.6500	2893.4200	3.1357	2.8934	0
30/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1775.0500	1465.6600	1.7751	1.4657	600
30/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1951.1400	1660.4100	1.9511	1.6604	0
30/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3710.4500	3453.0000	3.7105	3.4530	0
30/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	863.1000	624.3100	0.8631	0.6243	600
30/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4457.3400	4232.4500	4.4573	4.2325	0
30/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	647.8000	441.5700	0.6478	0.4416	11,000
30/04/2024	2032 On 07-November-24			Bond Future	11.7916	11.7961	83.8107	83.7911	52,520
30/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	1165.2600	1031.1000	1.1653	1.0311	600
30/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4154.8100	4040.2400	4.1548	4.0402	0
30/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1790.5500	1641.2300	1.7906	1.6412	0
30/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3184.0500	3054.3200	3.1841	3.0543	0
30/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1810.3000	1660.7200	1.8103	1.6607	0
30/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3160.0100	3030.0200	3.1600	3.0300	0
30/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1830.1600	1680.3200	1.8302	1.6803	0
30/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3136.1200	3005.8700	3.1361	3.0059	0
30/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	2077.1900	1924.8900	2.0772	1.9249	600
30/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2860.3300	2727.6200	2.8603	2.7276	0
30/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2141.5300	1988.7900	2.1415	1.9888	1,615
30/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2794.6200	2661.4700	2.7946	2.6615	0
30/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5744.2800	5620.2200	5.7443	5.6202	0
30/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	964.6600	860.1900	0.9647	0.8602	600
30/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7050.8700	6945.2400	7.0509	6.9452	0
30/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	665.6300	579.5900	0.6656	0.5796	1,615
30/04/2024	2032 On 06-February-25			Bond Future	11.9381	11.9430	85.6324	85.6117	0
30/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2646.0100	2273.1400	2.6460	2.2731	0
30/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3561.3800	3209.2700	3.5614	3.2093	0
30/04/2024	2032 On 08-May-25			Bond Future	12.0980	12.1034	83.3124	83.2904	0
30/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1320.3100	703.2000	1.3203	0.7032	0

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30/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6312.7400	5717.6000	6.3127	5.7176	0
30/04/2024	2033 On 02-May-24			Bond Future	120.7479	120.5763	120.7479	120.5763	767
30/04/2024	2033 On 01-August-24			Bond Future	123.4045	123.2298	123.4045	123.2298	7,742
30/04/2024	2033 On 07-November-24			Bond Future	124.8449	124.6656	124.8449	124.6656	0
30/04/2024	2033 On 06-February-25			Bond Future	127.5891	127.4048	127.5891	127.4048	0
30/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2649.1000	2464.8400	2.6491	2.4648	0
30/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2033 On 08-May-25			Bond Future	128.8321	128.6429	128.8321	128.6429	0
30/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1787.8900	1977.0700	1.7879	1.9771	0
30/04/2024	2037 On 02-May-24			Bond Future	12.5015	12.5161	77.0585	76.9841	41,417
30/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5767.8000	5842.2400	5.7678	5.8422	0
30/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5711.0500	5785.4900	5.7111	5.7855	0
30/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5654.3500	5728.7900	5.6544	5.7288	0
30/04/2024	2037 On 01-August-24			Bond Future	12.6389	12.6540	74.4786	74.4029	192,819
30/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	967.0500	697.0000	0.9671	0.6970	0
30/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3787.9700	3593.5400	3.7880	3.5935	0
30/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	984.3000	712.1200	0.9843	0.7121	0
30/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3752.4500	3555.8900	3.7525	3.5559	0
30/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	1001.6100	727.4500	1.0016	0.7275	1,383
30/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3717.0400	3518.5000	3.7170	3.5185	0
30/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3801.1900	3489.5600	3.8012	3.4896	0
30/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1212.5500	976.5400	1.2126	0.9765	1,383
30/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6142.6600	5906.5800	6.1427	5.9066	0
30/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	562.5800	402.1200	0.5626	0.4021	1,383
30/04/2024	2037 On 07-November-24			Bond Future	12.7832	12.7991	76.2364	76.1585	9,175
30/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2525.9800	2144.6200	2.5260	2.1446	0
30/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3582.9000	3279.3900	3.5829	3.2794	0
30/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2550.4000	2168.5600	2.5504	2.1686	0
30/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3557.2700	3253.2800	3.5573	3.2533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2575.1400	2192.6400	2.5751	2.1926	0
30/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3532.0000	3227.3500	3.5320	3.2274	0
30/04/2024	2037 On 06-February-25			Bond Future	12.9308	12.9475	73.6326	73.5524	0
30/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	3472.0000	2672.6800	3.4720	2.6727	0
30/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4300.1400	3580.9800	4.3001	3.5810	0
30/04/2024	2037 On 08-May-25			Bond Future	13.0929	13.1105	75.2192	75.1365	3,975
30/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	2272.8600	1079.1300	2.2729	1.0791	0
30/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6405.4700	5294.4100	6.4055	5.2944	0
30/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	2868.0600	1586.3000	2.8681	1.5863	15,000
30/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	5492.1800	4293.0900	5.4922	4.2931	0
30/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	4686.1100	3366.0200	4.6861	3.3660	7,500
30/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	3719.5700	2482.1500	3.7196	2.4822	0
30/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4821.4100	3506.3900	4.8214	3.5064	7,500
30/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3624.3100	2391.9600	3.6243	2.3920	0
30/04/2024	2038 On 02-May-24			Bond Future	131.5640	130.9679	131.5640	130.9679	2,095
30/04/2024	2038 On 01-August-24			Bond Future	132.3821	131.7740	132.3821	131.7740	3,564
30/04/2024	2038 On 07-November-24			Bond Future	135.5415	134.9180	135.5415	134.9180	1,615
30/04/2024	2038 On 06-February-25			Bond Future	136.3922	135.7547	136.3922	135.7547	0
30/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1162.1800	524.6500	1.1622	0.5247	0
30/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2038 On 08-May-25			Bond Future	139.3672	138.7143	139.3672	138.7143	0
30/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	312.8100	965.6800	0.3128	0.9657	0
30/04/2024	2040 On 02-May-24			Bond Future	12.7516	12.7312	77.1505	77.2602	90,779
30/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6604.5700	6494.9200	6.6046	6.4949	0
30/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6543.3800	6433.7300	6.5434	6.4337	0
30/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6482.2700	6372.6200	6.4823	6.3726	0
30/04/2024	2040 On 01-August-24			Bond Future	12.8907	12.8694	74.3222	74.4347	44,910
30/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	916.7900	734.6500	0.9168	0.7347	680
30/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4246.6100	3951.9700	4.2466	3.9520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	985.9900	799.9100	0.9860	0.7999	0
30/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4090.6700	3792.0900	4.0907	3.7921	0
30/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	1003.8400	816.8400	1.0038	0.8168	0
30/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4052.3900	3752.8900	4.0524	3.7529	0
30/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	1021.7500	833.8600	1.0218	0.8339	0
30/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4014.2400	3713.8500	4.0142	3.7139	0
30/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2276.1000	2079.2600	2.2761	2.0793	0
30/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2332.6600	2023.3200	2.3327	2.0233	680
30/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2476.3000	2284.2300	2.4763	2.2842	7,500
30/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2165.0800	1860.5100	2.1651	1.8605	0
30/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4211.4200	4075.9000	4.2114	4.0759	0
30/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1206.2500	958.2300	1.2063	0.9582	680
30/04/2024	2040 On 07-November-24			Bond Future	13.0366	13.0144	76.0763	76.1910	80,938
30/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2720.9700	2393.0200	2.7210	2.3930	0
30/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3748.3100	3305.6400	3.7483	3.3056	0
30/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2746.9500	2419.1300	2.7470	2.4191	0
30/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3721.4800	3278.9400	3.7215	3.2789	0
30/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2773.0400	2445.3800	2.7730	2.4454	0
30/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3694.8200	3252.4400	3.6948	3.2524	0
30/04/2024	2040 On 06-February-25			Bond Future	13.1850	13.1621	73.2183	73.3348	14
30/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	3517.6400	2779.6600	3.5176	2.7797	0
30/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4724.7200	3870.2700	4.7247	3.8703	0
30/04/2024	2040 On 08-May-25			Bond Future	13.3467	13.3229	74.7956	74.9140	3,900
30/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	2670.1300	1624.9200	2.6701	1.6249	0
30/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6374.0400	5210.5000	6.3740	5.2105	0
30/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	2925.2000	1860.2800	2.9252	1.8603	15,000
30/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	5988.8300	4805.5800	5.9888	4.8056	0
30/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	4619.8600	3537.9500	4.6199	3.5380	7,500
30/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4207.6200	3007.3800	4.2076	3.0074	0
30/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	4813.5300	3737.9100	4.8135	3.7379	7,500
30/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	4057.6500	2863.7000	4.0577	2.8637	0
30/04/2024	2044 On 02-May-24			Bond Future	12.8315	12.8009	73.2228	73.3872	57,546
30/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6850.0800	6685.6800	6.8501	6.6857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6787.5600	6623.1600	6.7876	6.6232	0
30/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6725.1200	6560.7200	6.7251	6.5607	0
30/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	4.0700	11.6700	0.0041	0.0117	0
30/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	1821.5400	1664.7400	1.8215	1.6647	4,200
30/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	162.0200	246.6500	0.1620	0.2467	0
30/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	601.7300	521.9600	0.6017	0.5220	10,030
30/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	961.8600	1121.5400	0.9619	1.1215	0
30/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	67.1300	62.4100	0.0671	0.0624	10,030
30/04/2024	2044 On 01-August-24			Bond Future	12.9661	12.9342	70.4342	70.6026	119,241
30/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	762.0200	600.2500	0.7620	0.6003	0
30/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4539.7200	4209.5700	4.5397	4.2096	0
30/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	777.2400	614.4200	0.7772	0.6144	0
30/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4497.4700	4166.2700	4.4975	4.1663	0
30/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	792.6600	628.8100	0.7927	0.6288	0
30/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4455.4800	4123.2500	4.4555	4.1233	0
30/04/2024	2044 On 07-November-24			Bond Future	13.1067	13.0736	72.0965	72.2685	234
30/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2726.0500	2420.2900	2.7261	2.4203	0
30/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3809.7100	3332.0000	3.8097	3.3320	0
30/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2751.9900	2446.5200	2.7520	2.4465	0
30/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3782.5800	3305.1600	3.7826	3.3052	0
30/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2778.0400	2472.6600	2.7780	2.4727	0
30/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3755.6300	3278.3000	3.7556	3.2783	0
30/04/2024	2044 On 06-February-25			Bond Future	13.2495	13.2151	69.2773	69.4524	0
30/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	3484.4400	2906.5700	3.4844	2.9066	0
30/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4666.2400	3913.3200	4.6662	3.9133	0
30/04/2024	2044 On 08-May-25			Bond Future	13.4043	13.3686	70.7696	70.9478	0
30/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2764.5800	2214.7400	2.7646	2.2147	0
30/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6319.7600	5591.7900	6.3198	5.5918	0
30/04/2024	2046 On 02-May-24			Bond Future	112.9498	112.7051	112.9498	112.7051	10,949
30/04/2024	2046 On 01-August-24			Bond Future	115.4347	115.1853	115.4347	115.1853	12,200
30/04/2024	2046 On 07-November-24			Bond Future	115.9788	115.7235	115.9788	115.7235	5,116
30/04/2024	2046 On 06-February-25			Bond Future	118.5276	118.2658	118.5276	118.2658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4517.6200	4255.7600	4.5176	4.2558	0
30/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2046 On 08-May-25			Bond Future	118.8504	118.5818	118.8504	118.5818	0
30/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3119.6300	3388.2300	3.1196	3.3882	0
30/04/2024	2050 On 02-May-24			Bond Future	113.7948	113.3413	113.7948	113.3413	10,505
30/04/2024	2050 On 01-August-24			Bond Future	113.9848	113.5219	113.9848	113.5219	11,395
30/04/2024	2050 On 07-November-24			Bond Future	116.7050	116.2304	116.7050	116.2304	4,227
30/04/2024	2050 On 06-February-25			Bond Future	116.8983	116.4134	116.8983	116.4134	0
30/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1298.3100	813.4300	1.2983	0.8134	0
30/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2050 On 08-May-25			Bond Future	119.4479	118.9515	119.4479	118.9515	0
30/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1712.0800	2208.5400	1.7121	2.2085	0
30/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	AL37 On 02-May-24			Index Future	929.8600	930.0260	929.8600	930.0260	0
30/04/2024	AL37 On 01-August-24			Index Future	950.0880	950.2590	950.0880	950.2590	0
30/04/2024	AL37 On 07-November-24			Index Future	972.5180	972.6920	972.5180	972.6920	0
30/04/2024	AL37 On 06-February-25			Index Future	993.6750	993.8500	993.6750	993.8500	0
30/04/2024	AL37 On 08-May-25			Index Future	1015.1480	1015.3240	1015.1480	1,015.3240	0
30/04/2024	AL7T On 02-May-24			Index Future	1075.2310	1075.0250	1075.2310	1,075.0250	0
30/04/2024	AL7T On 01-August-24			Index Future	1098.6210	1098.4130	1098.6210	1,098.4130	0
30/04/2024	AL7T On 07-November-24			Index Future	1124.5580	1124.3440	1124.5580	1,124.3440	0
30/04/2024	AL7T On 06-February-25			Index Future	1149.0230	1148.8010	1149.0230	1,148.8010	0
30/04/2024	AL7T On 08-May-25			Index Future	1173.8530	1173.6220	1173.8530	1,173.6220	0
30/04/2024	ALBI On 02-May-24			Index Future	937.1670	937.7160	937.1670	937.7160	0
30/04/2024	ALBI On 01-August-24			Index Future	957.5530	958.1170	957.5530	958.1170	91
30/04/2024	ALBI On 07-November-24			Index Future	980.1600	980.7350	980.1600	980.7350	16
30/04/2024	ALBI On 06-February-25			Index Future	1001.4830	1002.0680	1001.4830	1,002.0680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	ALBI On 08-May-25			Index Future	1023.1250	1023.7200	1023.1250	1,023.7200	0
30/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	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
30/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	ES33 On 02-May-24			Bond Future	12.8968	12.9122	72.2068	72.1415	0
30/04/2024	ES33 On 01-August-24			Bond Future	13.0587	13.0747	73.7954	73.7291	0
30/04/2024	ES33 On 07-November-24			Bond Future	13.2468	13.2637	71.7534	71.6850	0
30/04/2024	ES33 On 06-February-25			Bond Future	13.4412	13.4591	73.3294	73.2589	0
30/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	402.2100	472.7300	0.4022	0.4727	0
30/04/2024	ES33 On 08-May-25			Bond Future	13.6440	13.6629	71.1232	71.0505	0
30/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3648.7700	3721.5200	3.6488	3.7215	0
30/04/2024	ES42 On 02-May-24			Bond Future	13.2116	13.1963	68.1883	68.2647	0
30/04/2024	ES42 On 01-August-24			Bond Future	13.3540	13.3380	69.6885	69.7670	0
30/04/2024	ES42 On 07-November-24			Bond Future	13.5161	13.4995	67.0830	67.1630	0
30/04/2024	ES42 On 06-February-25			Bond Future	13.6755	13.6583	68.5557	68.6368	0
30/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	162.1900	243.2700	0.1622	0.2433	0
30/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	ES42 On 08-May-25			Bond Future	13.8473	13.8295	65.7807	65.8629	0
30/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2850.1500	2767.9900	2.8502	2.7680	0
30/04/2024	GOVI On 02-May-24			GOVI	923.0010	923.5190	923.0010	923.5190	6
30/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	279690.0000	274510.0000	27.9690	27.4510	0
30/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	279790.0000	274610.0000	27.9790	27.4610	0
30/04/2024	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
30/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	279890.0000	274710.0000	27.9890	27.4710	0
30/04/2024	GOVI On 01-August-24			GOVI	943.0800	943.6100	943.0800	943.6100	727
30/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	2400.0000	0.0000	0.2400	0
30/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	2900.0000	0.0000	0.2900	0.0000	0
30/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	2300.0000	0.0000	0.2300	0
30/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	3000.0000	0.0000	0.3000	0.0000	0
30/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	2200.0000	0.0000	0.2200	0
30/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	3100.0000	0.0000	0.3100	0.0000	0
30/04/2024	GOVI On 07-November-24			GOVI	965.3450	965.8860	965.3450	965.8860	0
30/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	165650.0000	171060.0000	16.5650	17.1060	0
30/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	165550.0000	170960.0000	16.5550	17.0960	0
30/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	165450.0000	170860.0000	16.5450	17.0860	0
30/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 06-February-25			GOVI	986.3460	986.8960	986.3460	986.8960	0
30/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	143460.0000	148960.0000	14.3460	14.8960	0
30/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 08-May-25			GOVI	1007.6600	1008.2200	1007.6600	1,008.2200	0
30/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	143400.0000	137800.0000	14.3400	13.7800	0
30/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/04/2024	IGOV On 02-May-24			Index Future	345.1010	344.6030	345.1010	344.6030	20
30/04/2024	IGOV On 01-August-24			Index Future	352.6940	352.1860	352.6940	352.1860	586
30/04/2024	IGOV On 07-November-24			Index Future	361.1120	360.5900	361.1120	360.5900	16
30/04/2024	IGOV On 06-February-25			Index Future	369.0500	368.5160	369.0500	368.5160	0
30/04/2024	IGOV On 08-May-25			Index Future	377.1050	376.5580	377.1050	376.5580	0
30/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/04/2024	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
30/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
30/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3350	91.6600	91.6650	0
30/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
30/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
30/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
30/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
30/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
30/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
30/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
30/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
30/04/2024	R035 On 02-May-24			Bond Future	12.1564	12.1606	82.1655	82.1441	115,684
30/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5146.8400	5168.3100	5.1468	5.1683	0
30/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5091.2700	5112.7400	5.0913	5.1127	0
30/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5035.7600	5057.2300	5.0358	5.0572	0
30/04/2024	R035 On 01-August-24			Bond Future	12.2823	12.2866	83.9527	83.9313	75,623
30/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	1065.3800	808.9300	1.0654	0.8089	0
30/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3579.7000	3344.6900	3.5797	3.3447	0
30/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	1083.6500	825.6100	1.0837	0.8256	0
30/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3545.8100	3309.2100	3.5458	3.3092	0
30/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1102.1100	842.5100	1.1021	0.8425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3512.1500	3273.9900	3.5122	3.2740	0
30/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1962.9000	1669.0900	1.9629	1.6691	5,100
30/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2375.5700	2103.2000	2.3756	2.1032	0
30/04/2024	R035 On 01-August-24	12.50	Call	Bond Future	2799.1500	2798.2000	2.7992	2.7982	0
30/04/2024	R035 On 01-August-24	12.50	Put	Bond Future	1720.9700	1741.4600	1.7210	1.7415	2,740
30/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4628.8700	4395.3400	4.6289	4.3953	0
30/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	916.2600	704.1700	0.9163	0.7042	7,500
30/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4736.9100	4507.0100	4.7369	4.5070	0
30/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	884.1800	675.7200	0.8842	0.6757	8,650
30/04/2024	R035 On 07-November-24			Bond Future	12.4299	12.4345	81.4188	81.3964	90,250
30/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2397.9200	2057.4500	2.3979	2.0575	0
30/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3682.6400	3364.5600	3.6826	3.3646	0
30/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2421.7100	2080.8600	2.4217	2.0809	0
30/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3656.4700	3338.0100	3.6565	3.3380	0
30/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2445.6100	2104.4000	2.4456	2.1044	0
30/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3630.4500	3311.6300	3.6305	3.3116	0
30/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	2469.4000	2127.8400	2.4694	2.1278	1,000
30/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3604.3700	3285.2000	3.6044	3.2852	0
30/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	5461.8300	5159.8800	5.4618	5.1599	0
30/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1680.6100	1401.0500	1.6806	1.4011	1,000
30/04/2024	R035 On 06-February-25			Bond Future	12.5829	12.5879	83.1888	83.1652	0
30/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	3353.7700	2714.8200	3.3538	2.7148	0
30/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4186.0700	3570.7200	4.1861	3.5707	0
30/04/2024	R035 On 08-May-25			Bond Future	12.7384	12.7437	80.4664	80.4415	0
30/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	2014.6000	1140.5100	2.0146	1.1405	0
30/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6675.3200	5826.1400	6.6753	5.8261	0
30/04/2024	R053 On 02-May-24			Bond Future	12.6864	12.6604	93.0195	93.2037	5,189
30/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2318.4800	2504.8800	2.3185	2.5049	0
30/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	10.2900	12.5300	0.0103	0.0125	0
30/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2384.5600	2570.8300	2.3846	2.5708	0
30/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	8.8500	10.9600	0.0089	0.0110	0
30/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2450.7200	2636.8500	2.4507	2.6369	0
30/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	7.5900	9.5600	0.0076	0.0096	0
30/04/2024	R053 On 01-August-24			Bond Future	12.8097	12.7826	95.0428	95.2315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4384.0200	4102.7300	4.3840	4.1027	0
30/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2205.3300	1735.3600	2.2053	1.7354	0
30/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4426.8800	4147.4500	4.4269	4.1475	0
30/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2181.7300	1713.6200	2.1817	1.7136	0
30/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4469.8900	4192.3300	4.4699	4.1923	0
30/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2158.3800	1692.1400	2.1584	1.6921	0
30/04/2024	R053 On 07-November-24			Bond Future	12.9479	12.9197	91.4137	91.6064	0
30/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3778.8100	3369.8400	3.7788	3.3698	0
30/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4867.3200	4265.7300	4.8673	4.2657	0
30/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3813.7900	3405.2400	3.8138	3.4052	0
30/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4832.6500	4231.4800	4.8327	4.2315	0
30/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3848.9100	3440.7900	3.8489	3.4408	0
30/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4798.2100	4197.4700	4.7982	4.1975	0
30/04/2024	R053 On 06-February-25			Bond Future	13.0852	13.0559	93.4002	93.5963	0
30/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	5009.3000	4148.8300	5.0093	4.1488	0
30/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5989.3500	4932.8600	5.9894	4.9329	0
30/04/2024	R053 On 08-May-25			Bond Future	13.2300	13.1996	89.5418	89.7412	0
30/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3905.4200	3390.6900	3.9054	3.3907	0
30/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7930.8200	7216.7200	7.9308	7.2167	0
30/04/2024	R186 On 02-May-24			Bond Future	9.4309	9.4086	106.3706	106.4223	47,672
30/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3404.7400	3352.9800	3.4047	3.3530	0
30/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3380.6200	3328.8600	3.3806	3.3289	0
30/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3356.5000	3304.7400	3.3565	3.3047	0
30/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	689.7900	741.9600	0.6898	0.7420	2,030
30/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	0.6000	1.0100	0.0006	0.0010	0
30/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2211.7900	2263.5500	2.2118	2.2636	0
30/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,030
30/04/2024	R186 On 01-August-24			Bond Future	9.5010	9.4757	103.3765	103.4301	89,018
30/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	66.9600	64.3800	0.0670	0.0644	0
30/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1819.9100	1763.7900	1.8199	1.7638	0
30/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	69.5500	66.9600	0.0696	0.0670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1800.9200	1744.7900	1.8009	1.7448	0
30/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	72.3100	69.7200	0.0723	0.0697	0
30/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1782.1000	1725.9700	1.7821	1.7260	0
30/04/2024	R186 On 07-November-24			Bond Future	9.5862	9.5575	105.8169	105.8711	34,925
30/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	474.8600	459.3600	0.4749	0.4594	0
30/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1341.9300	1272.2400	1.3419	1.2722	0
30/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	483.5800	467.5900	0.4836	0.4676	0
30/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1331.5400	1261.3600	1.3315	1.2614	0
30/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	492.0900	475.6000	0.4921	0.4756	0
30/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1320.9500	1250.2700	1.3210	1.2503	0
30/04/2024	R186 On 06-February-25			Bond Future	9.7021	9.6697	102.8016	102.8561	0
30/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	413.1400	431.2700	0.4131	0.4313	0
30/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1550.6100	1514.3000	1.5506	1.5143	0
30/04/2024	R186 On 08-May-25			Bond Future	9.8702	9.8330	105.0189	105.0735	0
30/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	257.5600	204.8400	0.2576	0.2048	0
30/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2336.7600	2229.4200	2.3368	2.2294	0
30/04/2024	R202 On 02-May-24			Bond Future	258.1907	258.0237	258.1907	258.0237	0
30/04/2024	R202 On 01-August-24			Bond Future	258.7715	258.6023	258.7715	258.6023	441
30/04/2024	R202 On 07-November-24			Bond Future	264.9476	264.7728	264.9476	264.7728	460
30/04/2024	R202 On 06-February-25			Bond Future	265.5266	265.3481	265.5266	265.3481	0
30/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1263.4000	1441.8900	1.2634	1.4419	0
30/04/2024	R202 On 08-May-25			Bond Future	271.3188	271.1339	271.3188	271.1339	0
30/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	991.2000	1176.0900	0.9912	1.1761	0
30/04/2024	R209 On 02-May-24			Bond Future	12.2363	12.2503	63.6006	63.5379	7,245
30/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5055.6400	5118.3000	5.0556	5.1183	0
30/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5005.6800	5068.3400	5.0057	5.0683	0
30/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4955.7800	5018.4400	4.9558	5.0184	0
30/04/2024	R209 On 01-August-24			Bond Future	12.3538	12.3682	64.9840	64.9203	15,309

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	772.9000	590.3900	0.7729	0.5904	0
30/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3384.0600	3265.1800	3.3841	3.2652	0
30/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	787.3400	603.4400	0.7873	0.6034	0
30/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3351.7300	3231.4600	3.3517	3.2315	0
30/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	801.9500	616.6800	0.8020	0.6167	0
30/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3319.6100	3197.9700	3.3196	3.1980	0
30/04/2024	R209 On 07-November-24			Bond Future	12.4860	12.5010	63.3607	63.2952	5,237
30/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	2091.6000	1768.8200	2.0916	1.7688	0
30/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3307.5500	3050.2600	3.3076	3.0503	0
30/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	2112.5600	1789.2700	2.1126	1.7893	0
30/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3283.8800	3026.0800	3.2839	3.0261	0
30/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	2133.6100	1809.8400	2.1336	1.8098	0
30/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3260.3500	3002.0700	3.2604	3.0021	0
30/04/2024	R209 On 06-February-25			Bond Future	12.6186	12.6344	64.7379	64.6705	0
30/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2964.9800	2357.1700	2.9650	2.3572	0
30/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3734.9800	3194.6600	3.7350	3.1947	0
30/04/2024	R209 On 08-May-25			Bond Future	12.7596	12.7762	62.9774	62.9079	0
30/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1927.7800	1004.9100	1.9278	1.0049	0
30/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5730.1500	4876.8500	5.7302	4.8769	0
30/04/2024	R210 On 02-May-24			Bond Future	233.4016	233.3483	233.4016	233.3483	0
30/04/2024	R210 On 01-August-24			Bond Future	238.5365	238.4834	238.5365	238.4834	1,336
30/04/2024	R210 On 07-November-24			Bond Future	240.8781	240.8233	240.8781	240.8233	0
30/04/2024	R210 On 06-February-25			Bond Future	246.1724	246.1143	246.1724	246.1143	0
30/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6562.4000	6504.2800	6.5624	6.5043	0
30/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R210 On 08-May-25			Bond Future	248.1130	248.0518	248.1130	248.0518	0
30/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	82.9700	21.8200	0.0830	0.0218	0
30/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R213 On 02-May-24			Bond Future	11.1863	11.1850	81.6861	81.6913	18,567
30/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3807.8400	3802.6500	3.8078	3.8027	0
30/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3764.6100	3759.4200	3.7646	3.7594	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3721.4000	3716.2100	3.7214	3.7162	0
30/04/2024	R213 On 01-August-24			Bond Future	11.2966	11.2951	83.4630	83.4687	25,429
30/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	876.7800	651.5200	0.8768	0.6515	0
30/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2633.4700	2402.4500	2.6335	2.4025	0
30/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	891.2500	664.8500	0.8913	0.6649	0
30/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2607.1700	2375.0100	2.6072	2.3750	0
30/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	905.8600	678.3600	0.9059	0.6784	0
30/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2581.0400	2347.7800	2.5810	2.3478	0
30/04/2024	R213 On 07-November-24			Bond Future	11.4310	11.4296	81.8716	81.8770	10,002
30/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1672.8300	1579.4400	1.6728	1.5794	0
30/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2528.4600	2429.6400	2.5285	2.4296	0
30/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1691.2100	1597.7400	1.6912	1.5977	0
30/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2507.8800	2408.9800	2.5079	2.4090	0
30/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1709.6900	1616.1600	1.7097	1.6162	0
30/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2487.4300	2388.4700	2.4874	2.3885	0
30/04/2024	R213 On 06-February-25			Bond Future	11.5754	11.5741	83.6517	83.6566	0
30/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2270.2700	1981.7700	2.2703	1.9818	0
30/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3115.1500	2821.7700	3.1152	2.8218	0
30/04/2024	R213 On 08-May-25			Bond Future	11.7261	11.7249	81.8943	81.8985	0
30/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	1115.3000	662.3100	1.1153	0.6623	0
30/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5610.7500	5153.5800	5.6108	5.1536	0
30/04/2024	R214 On 02-May-24			Bond Future	12.5313	12.5150	59.2954	59.3703	12,822
30/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5261.0100	5186.1400	5.2610	5.1861	0
30/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5208.5700	5133.7000	5.2086	5.1337	0
30/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5156.1900	5081.3200	5.1562	5.0813	0
30/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	0.4700	1.4600	0.0005	0.0015	8,000
30/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	1937.5300	1863.6500	1.9375	1.8637	0
30/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	0.7600	2.2100	0.0008	0.0022	5,110
30/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1841.3100	1767.8900	1.8413	1.7679	0
30/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1528.2100	1605.0900	1.5282	1.6051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	4.8200	6.8300	0.0048	0.0068	13,110
30/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4275.8300	4350.7000	4.2758	4.3507	0
30/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	13,110
30/04/2024	R214 On 01-August-24			Bond Future	12.6430	12.6261	60.5852	60.6620	9,374
30/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	951.0200	783.0900	0.9510	0.7831	0
30/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3203.6800	2958.9300	3.2037	2.9589	0
30/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	967.4700	798.8500	0.9675	0.7989	0
30/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3172.1300	2926.6900	3.1721	2.9267	0
30/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	984.2000	814.9100	0.9842	0.8149	0
30/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3140.9200	2894.8100	3.1409	2.8948	0
30/04/2024	R214 On 07-November-24			Bond Future	12.7719	12.7543	58.7081	58.7864	1,770
30/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2332.8500	2049.6500	2.3329	2.0497	0
30/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3106.9100	2745.4100	3.1069	2.7454	0
30/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2355.2500	2072.1500	2.3553	2.0722	0
30/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3083.8400	2722.4400	3.0838	2.7224	0
30/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2377.9300	2094.9500	2.3779	2.0950	0
30/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3061.0900	2699.8100	3.0611	2.6998	0
30/04/2024	R214 On 06-February-25			Bond Future	12.9030	12.8849	59.9843	60.0638	0
30/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	3046.3300	2496.8100	3.0463	2.4968	0
30/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3902.6700	3273.6400	3.9027	3.2736	0
30/04/2024	R214 On 08-May-25			Bond Future	13.0342	13.0156	57.9700	58.0507	0
30/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	2364.9300	1570.2700	2.3649	1.5703	0
30/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5209.2300	4333.8900	5.2092	4.3339	0
30/04/2024	R248 On 02-May-24			Bond Future	12.7263	12.7053	72.0104	72.1260	23,428
30/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8006.0200	7890.3500	8.0060	7.8904	0
30/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7610.0400	7494.3700	7.6100	7.4944	0
30/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7544.3800	7428.7100	7.5444	7.4287	0
30/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7478.8200	7363.1500	7.4788	7.3632	0
30/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	4.9500	9.7900	0.0050	0.0098	0
30/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	1837.5900	1726.7600	1.8376	1.7268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2312.4500	2428.4500	2.3125	2.4285	0
30/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	1.6200	1.9500	0.0016	0.0020	0
30/04/2024	R248 On 01-August-24			Bond Future	12.8462	12.8243	73.5767	73.6953	244,530
30/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	1029.4000	835.7900	1.0294	0.8358	0
30/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4091.5100	3779.2500	4.0915	3.7793	0
30/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	1048.1300	853.6000	1.0481	0.8536	0
30/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4052.0600	3738.8800	4.0521	3.7389	0
30/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	1067.0500	871.6300	1.0671	0.8716	0
30/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4012.8800	3698.8100	4.0129	3.6988	0
30/04/2024	R248 On 07-November-24			Bond Future	12.9841	12.9613	70.8614	70.9824	11,080
30/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2815.4800	2395.3700	2.8155	2.3954	0
30/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3911.5100	3370.4000	3.9115	3.3704	0
30/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2842.1400	2422.1200	2.8421	2.4221	0
30/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3883.7400	3342.7200	3.8837	3.3427	0
30/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2868.9000	2448.8000	2.8689	2.4488	0
30/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3856.1500	3315.0500	3.8562	3.3151	0
30/04/2024	R248 On 06-February-25			Bond Future	13.1245	13.1009	72.4017	72.5247	0
30/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	3110.1000	2512.3700	3.1101	2.5124	0
30/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5324.8000	4604.0800	5.3248	4.6041	0
30/04/2024	R248 On 08-May-25			Bond Future	13.2650	13.2405	69.5098	69.6348	0
30/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2870.7100	2381.4700	2.8707	2.3815	0
30/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6417.4500	5803.2400	6.4175	5.8032	0
30/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0