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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
18/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	2025 On 02-May-24			Bond Future	179.2175	179.5482	179.2175	179.5482	9,884
18/04/2024	2025 On 01-August-24			Bond Future	181.3291	181.6796	181.3291	181.6796	1,200
18/04/2024	2025 On 07-November-24			Bond Future	185.6506	186.0090	185.6506	186.0090	0
18/04/2024	2029 On 02-May-24			Bond Future	128.4672	128.8808	128.4672	128.8808	1,188
18/04/2024	2029 On 01-August-24			Bond Future	131.3037	131.7266	131.3037	131.7266	8,391
18/04/2024	2029 On 07-November-24			Bond Future	133.0265	133.4668	133.0265	133.4668	0
18/04/2024	2029 On 06-February-25			Bond Future	135.9496	136.3992	135.9496	136.3992	0
18/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3549.6100	3999.2300	3.5496	3.9992	0
18/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2029 On 08-May-25			Bond Future	137.4547	137.9247	137.4547	137.9247	0
18/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	74.7100	0.0000	0.0747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	395.3200	0.0000	0.3953	0.0000	0
18/04/2024	2030 On 02-May-24			Bond Future	10.6769	10.7084	90.8437	90.7207	53,675
18/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
18/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4085.5600	4208.5000	4.0856	4.2085	0
18/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0300	0.0300	0.0000	0.0000	0
18/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3468.4700	3591.4100	3.4685	3.5914	0
18/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0400	0.0400	0.0000	0.0000	0
18/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3427.5200	3550.4600	3.4275	3.5505	0
18/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0500	0.0500	0.0001	0.0001	0
18/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3386.5900	3509.5300	3.3866	3.5095	0
18/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	12.4800	11.4300	0.0125	0.0114	1,000
18/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2060.6600	2182.5500	2.0607	2.1826	0
18/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	391.2300	357.2900	0.3912	0.3573	500
18/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	613.8900	702.8900	0.6139	0.7029	0
18/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	844.1000	781.3100	0.8441	0.7813	1,080
18/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	287.3200	347.4700	0.2873	0.3475	0
18/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1782.4400	1683.9800	1.7824	1.6840	500
18/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	72.4000	96.8800	0.0724	0.0969	0
18/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4768.1700	4645.7600	4.7682	4.6458	0
18/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.5900	1.1200	0.0006	0.0011	1,000
18/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6352.8400	6229.9400	6.3528	6.2299	0
18/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	1,080
18/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9037.6800	8914.7400	9.0377	8.9147	0
18/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
18/04/2024	2030 On 01-August-24			Bond Future	10.7847	10.8181	88.8212	88.6957	115,073
18/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	656.9000	622.9600	0.6569	0.6230	0
18/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2236.4100	2328.0400	2.2364	2.3280	0
18/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	669.8300	635.3800	0.6698	0.6354	0
18/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2210.8500	2301.9700	2.2109	2.3020	0
18/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	682.9200	647.9600	0.6829	0.6480	0
18/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2185.4600	2276.0700	2.1855	2.2761	0
18/04/2024	2030 On 07-November-24			Bond Future	10.9020	10.9376	90.9146	90.7859	1,429
18/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1547.6400	1493.7500	1.5476	1.4938	0
18/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2136.8800	2211.6900	2.1369	2.2117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1565.3300	1511.0400	1.5653	1.5110	0
18/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2118.0600	2192.4700	2.1181	2.1925	0
18/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1583.4000	1528.7100	1.5834	1.5287	0
18/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2099.6500	2173.6600	2.0997	2.1737	0
18/04/2024	2030 On 06-February-25			Bond Future	11.0294	11.0673	88.8804	88.7486	0
18/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1543.9000	1492.7200	1.5439	1.4927	0
18/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2769.5500	2850.1500	2.7696	2.8502	0
18/04/2024	2030 On 08-May-25			Bond Future	11.1874	11.2280	90.7833	90.6484	0
18/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	580.5700	554.6900	0.5806	0.5547	0
18/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4894.8500	5003.8700	4.8949	5.0039	0
18/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	952.9700	915.8100	0.9530	0.9158	1,640
18/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3936.6600	4034.4000	3.9367	4.0344	0
18/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1458.1600	1408.6400	1.4582	1.4086	2,280
18/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3134.6700	3220.0500	3.1347	3.2201	0
18/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3711.7100	3627.1800	3.7117	3.6272	0
18/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1505.6700	1556.0400	1.5057	1.5560	1,640
18/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4701.4600	4607.2200	4.7015	4.6072	0
18/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1152.2700	1192.9300	1.1523	1.1929	2,280
18/04/2024	2032 On 02-May-24			Bond Future	11.5641	11.6007	83.9492	83.7841	126,714
18/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
18/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5968.0500	6133.1900	5.9681	6.1332	0
18/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
18/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5672.4800	5837.6200	5.6725	5.8376	0
18/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4793.3300	4958.4700	4.7933	4.9585	0
18/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4744.8100	4909.9500	4.7448	4.9100	0
18/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4696.3400	4861.4800	4.6963	4.8615	0
18/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
18/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4647.8900	4813.0300	4.6479	4.8130	0
18/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
18/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4551.1100	4716.2500	4.5511	4.7163	0
18/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	1,550

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18/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4261.6100	4426.7500	4.2616	4.4268	0
18/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	1.5400	1.3900	0.0015	0.0014	1,000
18/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3259.4900	3424.4800	3.2595	3.4245	0
18/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	30.6800	27.1500	0.0307	0.0272	500
18/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2206.4400	2368.0500	2.2064	2.3681	0
18/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	87.9700	77.9900	0.0880	0.0780	0
18/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1706.0900	1861.2500	1.7061	1.8613	500
18/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	145.5200	129.4100	0.1455	0.1294	0
18/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1440.5300	1589.5600	1.4405	1.5896	17,000
18/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	224.9800	200.8700	0.2250	0.2009	1,550
18/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1198.4800	1339.5100	1.1985	1.3395	0
18/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1352.9200	1251.7500	1.3529	1.2518	0
18/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	252.7400	316.7100	0.2527	0.3167	500
18/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5755.3300	5591.2400	5.7553	5.5912	0
18/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	1.2400	2.2900	0.0012	0.0023	1,000
18/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6893.5600	6728.6200	6.8936	6.7286	0
18/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.1800	0.3800	0.0002	0.0004	500
18/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7574.3600	7409.2800	7.5744	7.4093	0
18/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	1,550
18/04/2024	2032 On 01-August-24			Bond Future	11.6878	11.7262	85.7820	85.6133	76,880
18/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	611.2300	573.1700	0.6112	0.5732	0
18/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3113.6200	3244.2200	3.1136	3.2442	0
18/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	624.5500	585.8600	0.6246	0.5859	0
18/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3081.2300	3211.2000	3.0812	3.2112	0
18/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	637.9000	598.5800	0.6379	0.5986	0
18/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3048.9000	3178.2400	3.0489	3.1782	0
18/04/2024	2032 On 07-November-24			Bond Future	11.8322	11.8727	83.6366	83.4638	1,130
18/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1509.8100	1446.7100	1.5098	1.4467	0
18/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3077.3900	3187.1200	3.0774	3.1871	0
18/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1528.5100	1464.8800	1.5285	1.4649	0
18/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3052.3000	3161.5000	3.0523	3.1615	0
18/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1547.3300	1483.1800	1.5473	1.4832	0
18/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3027.3700	3136.0500	3.0274	3.1361	0
18/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1849.8200	1777.7200	1.8498	1.7777	1,615

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18/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2676.9900	2777.7200	2.6770	2.7777	0
18/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6775.8200	6634.5800	6.7758	6.6346	0
18/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	564.6600	596.2500	0.5647	0.5963	1,615
18/04/2024	2032 On 06-February-25			Bond Future	11.9809	12.0235	85.4541	85.2772	0
18/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2094.8600	2020.8500	2.0949	2.0209	0
18/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3188.5900	3291.4100	3.1886	3.2914	0
18/04/2024	2032 On 08-May-25			Bond Future	12.1462	12.1911	83.1176	82.9367	0
18/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	669.3600	634.7400	0.6694	0.6347	0
18/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5856.5900	6002.9000	5.8566	6.0029	0
18/04/2024	2033 On 02-May-24			Bond Future	120.3125	120.5311	120.3125	120.5311	1,707
18/04/2024	2033 On 01-August-24			Bond Future	122.9690	123.1925	122.9690	123.1925	6,860
18/04/2024	2033 On 07-November-24			Bond Future	124.3953	124.6327	124.3953	124.6327	0
18/04/2024	2033 On 06-February-25			Bond Future	127.1288	127.3712	127.1288	127.3712	0
18/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2188.7500	2431.1800	2.1888	2.4312	0
18/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2033 On 08-May-25			Bond Future	128.3417	128.6004	128.3417	128.6004	0
18/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2278.3100	2019.5600	2.2783	2.0196	0
18/04/2024	2037 On 02-May-24			Bond Future	12.6871	12.7542	76.1208	75.7864	45,295
18/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6705.4800	7039.9000	6.7055	7.0399	0
18/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
18/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6648.7400	6983.1500	6.6487	6.9832	0
18/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6592.0400	6926.4600	6.5920	6.9265	0
18/04/2024	2037 On 01-August-24			Bond Future	12.8310	12.9009	73.5266	73.1850	176,024
18/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	488.3700	427.2200	0.4884	0.4272	0
18/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4261.2900	4541.7300	4.2613	4.5417	0
18/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	500.0600	437.7600	0.5001	0.4378	0
18/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4220.2100	4499.5000	4.2202	4.4995	0
18/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	511.9200	448.4800	0.5119	0.4485	1,383
18/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4179.3500	4457.5000	4.1794	4.4575	0
18/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2904.4300	2698.5600	2.9044	2.6986	0

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18/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1267.7900	1403.5100	1.2678	1.4035	1,383
18/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5177.1100	4906.9600	5.1771	4.9070	0
18/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	549.0300	620.4700	0.5490	0.6205	1,383
18/04/2024	2037 On 07-November-24			Bond Future	12.9843	13.0573	75.2593	74.9095	9,175
18/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1685.7000	1557.9300	1.6857	1.5579	0
18/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3719.6600	3941.7500	3.7197	3.9418	0
18/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1706.8400	1578.0100	1.7068	1.5780	0
18/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3690.7500	3911.7800	3.6908	3.9118	0
18/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1727.9000	1598.0100	1.7279	1.5980	0
18/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3661.8000	3881.7700	3.6618	3.8818	0
18/04/2024	2037 On 06-February-25			Bond Future	13.1406	13.2167	72.6338	72.2761	0
18/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2076.1700	1934.1100	2.0762	1.9341	0
18/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3903.1100	4118.7400	3.9031	4.1187	0
18/04/2024	2037 On 08-May-25			Bond Future	13.3141	13.3936	74.1875	73.8218	3,975
18/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	958.2300	873.7000	0.9582	0.8737	0
18/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6122.5100	6403.6400	6.1225	6.4036	0
18/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3137.7800	2951.6900	3.1378	2.9517	7,500
18/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2972.3500	3151.9200	2.9724	3.1519	0
18/04/2024	2038 On 02-May-24			Bond Future	130.7642	131.0012	130.7642	131.0012	3,115
18/04/2024	2038 On 01-August-24			Bond Future	131.5754	131.8315	131.5754	131.8315	2,471
18/04/2024	2038 On 07-November-24			Bond Future	134.7108	134.9729	134.7108	134.9729	0
18/04/2024	2038 On 06-February-25			Bond Future	135.5406	135.8231	135.5406	135.8231	0
18/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	310.5900	593.0900	0.3106	0.5931	0
18/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2038 On 08-May-25			Bond Future	138.4770	138.7652	138.4770	138.7652	0
18/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1203.0000	914.7900	1.2030	0.9148	0
18/04/2024	2040 On 02-May-24			Bond Future	12.9173	12.9994	76.2691	75.8383	96,005
18/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7485.9700	7916.7400	7.4860	7.9167	0
18/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7424.7800	7855.5500	7.4248	7.8556	0
18/04/2024	2040 On 02-May-24	11.62	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
18/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7363.6700	7794.4400	7.3637	7.7944	0
18/04/2024	2040 On 01-August-24			Bond Future	13.0621	13.1477	73.4278	72.9876	41,638
18/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	464.6600	391.5500	0.4647	0.3916	680
18/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4688.9000	5055.9400	4.6889	5.0559	0
18/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	512.3200	433.4000	0.5123	0.4334	0
18/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4511.4200	4872.6500	4.5114	4.8727	0
18/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	524.7900	444.3800	0.5248	0.4444	0
18/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4467.7600	4827.5000	4.4678	4.8275	0
18/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	537.3400	455.4400	0.5373	0.4554	0
18/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4424.2500	4782.5000	4.4243	4.7825	0
18/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1539.2500	1363.5500	1.5393	1.3636	0
18/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2490.2300	2754.6800	2.4902	2.7547	680
18/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1714.4500	1525.8800	1.7145	1.5259	7,500
18/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2297.6500	2549.2300	2.2977	2.5492	0
18/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3324.1400	3045.8500	3.3241	3.0459	0
18/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1213.3900	1375.2500	1.2134	1.3753	680
18/04/2024	2040 On 07-November-24			Bond Future	13.2159	13.3052	75.1581	74.7074	8,677
18/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1865.8500	1695.2400	1.8659	1.6952	0
18/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3811.3300	4091.4100	3.8113	4.0914	0
18/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1888.7900	1716.7900	1.8888	1.7168	0
18/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3781.4600	4060.1500	3.7815	4.0602	0
18/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1911.8600	1738.4900	1.9119	1.7385	0
18/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3751.7800	4029.1000	3.7518	4.0291	0
18/04/2024	2040 On 06-February-25			Bond Future	13.3720	13.4652	72.2796	71.8189	14
18/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2258.3500	2076.8300	2.2584	2.0768	0
18/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4404.1200	4683.3100	4.4041	4.6833	0
18/04/2024	2040 On 08-May-25			Bond Future	13.5439	13.6412	73.8254	73.3546	3,900
18/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1650.5100	1509.3900	1.6505	1.5094	0
18/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6324.6500	6654.3500	6.3247	6.6544	0
18/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3392.8900	3166.7600	3.3929	3.1668	7,500
18/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3950.8800	4195.5700	3.9509	4.1956	0
18/04/2024	2044 On 02-May-24			Bond Future	13.0066	13.0837	72.2932	71.8908	68,928
18/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7779.6800	8182.0900	7.7797	8.1821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7717.1600	8119.5700	7.7172	8.1196	0
18/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7654.7200	8057.1300	7.6547	8.0571	0
18/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	45.8500	31.3900	0.0459	0.0314	0
18/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2792.9200	3180.8700	2.7929	3.1809	4,200
18/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	236.6900	173.3000	0.2367	0.1733	0
18/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1606.0000	1945.0200	1.6060	1.9450	10,030
18/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	727.3200	569.6800	0.7273	0.5697	0
18/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	762.1900	1006.9600	0.7622	1.0070	10,030
18/04/2024	2044 On 01-August-24			Bond Future	13.1473	13.2276	69.4902	69.0790	78,194
18/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	384.0300	325.6700	0.3840	0.3257	0
18/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5105.7200	5458.5600	5.1057	5.4586	0
18/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	394.1700	334.5800	0.3942	0.3346	0
18/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5058.3900	5410.0000	5.0584	5.4100	0
18/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	404.4900	343.6600	0.4045	0.3437	0
18/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5011.3000	5361.6700	5.0113	5.3617	0
18/04/2024	2044 On 07-November-24			Bond Future	13.2962	13.3799	71.1278	70.7067	200
18/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1768.1700	1612.1300	1.7682	1.6121	0
18/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3820.5800	4085.5800	3.8206	4.0856	0
18/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1790.5300	1633.1900	1.7905	1.6332	0
18/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3789.8700	4053.5700	3.7899	4.0536	0
18/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1812.8400	1654.1900	1.8128	1.6542	0
18/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3759.1800	4021.5700	3.7592	4.0216	0
18/04/2024	2044 On 06-February-25			Bond Future	13.4469	13.5342	68.2870	67.8566	0
18/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2179.3400	2011.0000	2.1793	2.0110	0
18/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4351.4700	4613.5500	4.3515	4.6136	0
18/04/2024	2044 On 08-May-25			Bond Future	13.6122	13.7033	69.7472	69.3073	0
18/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1418.0500	1292.3300	1.4181	1.2923	0
18/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5995.6800	6309.8200	5.9957	6.3098	0
18/04/2024	2046 On 02-May-24			Bond Future	111.9517	112.2397	111.9517	112.2397	11,752
18/04/2024	2046 On 01-August-24			Bond Future	114.4235	114.7180	114.4235	114.7180	10,857
18/04/2024	2046 On 07-November-24			Bond Future	114.9403	115.2537	114.9403	115.2537	0
18/04/2024	2046 On 06-February-25			Bond Future	117.4655	117.7855	117.4655	117.7855	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3455.5300	3775.5000	3.4555	3.7755	0
18/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2046 On 08-May-25			Bond Future	117.7452	118.0892	117.7452	118.0892	0
18/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4224.7900	3880.8000	4.2248	3.8808	0
18/04/2024	2050 On 02-May-24			Bond Future	113.7332	113.7489	113.7332	113.7489	11,423
18/04/2024	2050 On 01-August-24			Bond Future	113.9305	113.9639	113.9305	113.9639	10,327
18/04/2024	2050 On 07-November-24			Bond Future	116.6457	116.6795	116.6457	116.6795	0
18/04/2024	2050 On 06-February-25			Bond Future	116.8355	116.8856	116.8355	116.8856	0
18/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1235.4900	1285.6000	1.2355	1.2856	0
18/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2050 On 08-May-25			Bond Future	119.3666	119.4172	119.3666	119.4172	0
18/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1793.4400	1742.8400	1.7934	1.7428	0
18/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	AL37 On 02-May-24			Index Future	929.4390	928.0460	929.4390	928.0460	0
18/04/2024	AL37 On 01-August-24			Index Future	949.7300	948.3080	949.7300	948.3080	0
18/04/2024	AL37 On 07-November-24			Index Future	972.1240	970.6660	972.1240	970.6660	0
18/04/2024	AL37 On 06-February-25			Index Future	993.2710	991.7790	993.2710	991.7790	0
18/04/2024	AL37 On 08-May-25			Index Future	1014.5970	1013.0690	1014.5970	1,013.0690	0
18/04/2024	AL7T On 02-May-24			Index Future	1068.3410	1064.3720	1068.3410	1,064.3720	0
18/04/2024	AL7T On 01-August-24			Index Future	1091.6650	1087.6100	1091.6650	1,087.6100	0
18/04/2024	AL7T On 07-November-24			Index Future	1117.4060	1113.2530	1117.4060	1,113.2530	0
18/04/2024	AL7T On 06-February-25			Index Future	1141.7130	1137.4670	1141.7130	1,137.4670	0
18/04/2024	AL7T On 08-May-25			Index Future	1166.2260	1161.8840	1166.2260	1,161.8840	0
18/04/2024	ALBI On 02-May-24			Index Future	931.3320	928.1350	931.3320	928.1350	91
18/04/2024	ALBI On 01-August-24			Index Future	951.6650	948.3990	951.6650	948.3990	0
18/04/2024	ALBI On 07-November-24			Index Future	974.1040	970.7600	974.1040	970.7600	16
18/04/2024	ALBI On 06-February-25			Index Future	995.2940	991.8740	995.2940	991.8740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	ALBI On 08-May-25			Index Future	1016.6630	1013.1670	1016.6630	1,013.1670	0
18/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	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
18/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	ES33 On 02-May-24			Bond Future	13.0706	13.1883	71.4728	70.9817	0
18/04/2024	ES33 On 01-August-24			Bond Future	13.2389	13.3619	73.0509	72.5490	0
18/04/2024	ES33 On 07-November-24			Bond Future	13.4366	13.5658	70.9885	70.4745	0
18/04/2024	ES33 On 06-February-25			Bond Future	13.6403	13.7758	72.5472	72.0216	0
18/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1184.4100	1709.9600	1.1844	1.7100	0
18/04/2024	ES33 On 08-May-25			Bond Future	13.8555	13.9976	70.3132	69.7760	0
18/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4458.8200	4996.0400	4.4588	4.9960	0
18/04/2024	ES42 On 02-May-24			Bond Future	13.3877	13.4748	67.3198	66.8966	0
18/04/2024	ES42 On 01-August-24			Bond Future	13.5362	13.6269	68.8062	68.3737	0
18/04/2024	ES42 On 07-November-24			Bond Future	13.7070	13.8020	66.1774	65.7344	0
18/04/2024	ES42 On 06-February-25			Bond Future	13.8745	13.9736	67.6295	67.1767	0
18/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	763.9400	1216.8200	0.7639	1.2168	0
18/04/2024	ES42 On 08-May-25			Bond Future	14.0574	14.1609	64.8242	64.3612	0
18/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3806.6900	4269.6700	3.8067	4.2697	0
18/04/2024	GOVI On 02-May-24			GOVI	917.4210	914.3570	917.4210	914.3570	313
18/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	335490.0000	366130.0000	33.5490	36.6130	0
18/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	335590.0000	366230.0000	33.5590	36.6230	0
18/04/2024	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
18/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	335690.0000	366330.0000	33.5690	36.6330	0
18/04/2024	GOVI On 01-August-24			GOVI	937.4510	934.3200	937.4510	934.3200	423
18/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	59190.0000	90500.0000	5.9190	9.0500	0
18/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	59290.0000	90600.0000	5.9290	9.0600	0
18/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	59390.0000	90700.0000	5.9390	9.0700	0
18/04/2024	GOVI On 07-November-24			GOVI	959.5550	956.3490	959.5550	956.3490	0
18/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	107750.0000	75690.0000	10.7750	7.5690	0
18/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	107650.0000	75590.0000	10.7650	7.5590	0
18/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	107550.0000	75490.0000	10.7550	7.5490	0
18/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 06-February-25			GOVI	980.4290	977.1500	980.4290	977.1500	0
18/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	84290.0000	51500.0000	8.4290	5.1500	0
18/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 08-May-25			GOVI	1001.4780	998.1260	1001.4780	998.1260	0
18/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	205220.0000	238740.0000	20.5220	23.8740	0
18/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/04/2024	IGOV On 02-May-24			Index Future	344.4940	344.6110	344.4940	344.6110	219
18/04/2024	IGOV On 01-August-24			Index Future	352.1000	352.2200	352.1000	352.2200	371
18/04/2024	IGOV On 07-November-24			Index Future	360.4920	360.6150	360.4920	360.6150	0
18/04/2024	IGOV On 06-February-25			Index Future	368.4160	368.5400	368.4160	368.5400	0
18/04/2024	IGOV On 08-May-25			Index Future	376.4050	376.5310	376.4050	376.5310	0
18/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/04/2024	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
18/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
18/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3550	8.3580	91.6450	91.6420	0
18/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3570	8.3900	91.6430	91.6100	0
18/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3930	8.3900	91.6070	91.6100	0
18/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
18/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3930	8.4100	91.6070	91.5900	0
18/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3940	7.8000	91.6060	92.2000	0
18/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4130	8.4200	91.5870	91.5800	0
18/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
18/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.2780	8.2800	91.7220	91.7200	0
18/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3430	8.3400	91.6570	91.6600	0
18/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3430	8.3400	91.6570	91.6600	0
18/04/2024	R035 On 02-May-24			Bond Future	12.3051	12.3821	81.4121	81.0261	143,634
18/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0500	0.0300	0.0001	0.0000	0
18/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5900.3600	6286.3200	5.9004	6.2863	0
18/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0600	0.0400	0.0001	0.0000	0
18/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5844.8000	6230.7600	5.8448	6.2308	0
18/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0700	0.0400	0.0001	0.0000	0
18/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5789.3000	6175.2500	5.7893	6.1753	0
18/04/2024	R035 On 01-August-24			Bond Future	12.4360	12.5162	83.1895	82.7951	66,059
18/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	603.3400	520.2000	0.6033	0.5202	0
18/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3880.9000	4192.1000	3.8809	4.1921	0
18/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	617.0600	532.4900	0.6171	0.5325	0
18/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3842.4600	4152.2300	3.8425	4.1522	0
18/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	630.9800	544.9700	0.6310	0.5450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3804.2600	4112.5900	3.8043	4.1126	0
18/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3840.2500	3566.3700	3.8403	3.5664	0
18/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	890.8800	1011.3400	0.8909	1.0113	0
18/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3946.2100	3668.7800	3.9462	3.6688	0
18/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	856.7200	973.6300	0.8567	0.9736	0
18/04/2024	R035 On 07-November-24			Bond Future	12.5914	12.6754	80.6348	80.2309	14,838
18/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1655.6400	1509.5000	1.6556	1.5095	0
18/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3724.4000	3982.0800	3.7244	3.9821	0
18/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1676.6400	1529.2700	1.6766	1.5293	0
18/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3695.4400	3951.8900	3.6954	3.9519	0
18/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1697.5400	1548.9500	1.6975	1.5490	0
18/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3666.4200	3921.6500	3.6664	3.9217	0
18/04/2024	R035 On 06-February-25			Bond Future	12.7518	12.8398	82.3872	81.9743	0
18/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2183.5800	2015.7400	2.1836	2.0157	0
18/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3817.4800	4062.5300	3.8175	4.0625	0
18/04/2024	R035 On 08-May-25			Bond Future	12.9175	13.0094	79.6353	79.2133	0
18/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	943.3100	849.2700	0.9433	0.8493	0
18/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6435.1100	6763.0700	6.4351	6.7631	0
18/04/2024	R053 On 02-May-24			Bond Future	12.8749	12.9569	91.7017	91.1398	5,189
18/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1613.6400	1305.7300	1.6136	1.3057	0
18/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	623.3100	877.2800	0.6233	0.8773	0
18/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1658.5600	1345.0500	1.6586	1.3451	0
18/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	600.7100	849.0800	0.6007	0.8491	0
18/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1704.1000	1385.0400	1.7041	1.3850	0
18/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	578.8300	821.6500	0.5788	0.8217	0
18/04/2024	R053 On 01-August-24			Bond Future	13.0049	13.0902	93.7037	93.1296	0
18/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3189.8400	2889.0300	3.1898	2.8890	0
18/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2350.2400	2623.5500	2.3502	2.6236	0
18/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3229.2000	2926.2100	3.2292	2.9262	0
18/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2323.1400	2594.2700	2.3231	2.5943	0
18/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3268.5600	2963.3900	3.2686	2.9634	0
18/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2296.1400	2565.0900	2.2961	2.5651	0
18/04/2024	R053 On 07-November-24			Bond Future	13.1523	13.2416	90.0400	89.4521	0
18/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2562.8400	2335.4500	2.5628	2.3355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5025.0700	5385.5800	5.0251	5.3856	0
18/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2593.2500	2364.1000	2.5933	2.3641	0
18/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4985.8300	5344.5800	4.9858	5.3446	0
18/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2623.8500	2392.9300	2.6239	2.3929	0
18/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4946.8700	5303.8500	4.9469	5.3039	0
18/04/2024	R053 On 06-February-25			Bond Future	13.2984	13.3916	91.9960	91.3951	0
18/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3175.4300	2928.1700	3.1754	2.9282	0
18/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5559.7400	5913.4100	5.5597	5.9134	0
18/04/2024	R053 On 08-May-25			Bond Future	13.4547	13.5521	88.0935	87.4794	0
18/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2297.3100	2101.6700	2.2973	2.1017	0
18/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7771.0100	8189.4600	7.7710	8.1895	0
18/04/2024	R186 On 02-May-24			Bond Future	9.3503	9.3714	106.5573	106.5083	61,712
18/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3218.0400	3267.0000	3.2180	3.2670	0
18/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3193.9200	3242.8800	3.1939	3.2429	0
18/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3169.8000	3218.7600	3.1698	3.2188	0
18/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	906.3200	866.8900	0.9063	0.8669	2,030
18/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	30.4300	39.9600	0.0304	0.0400	0
18/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2398.8700	2350.2000	2.3989	2.3502	0
18/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.3800	0.6700	0.0004	0.0007	2,030
18/04/2024	R186 On 01-August-24			Bond Future	9.4068	9.4304	103.5757	103.5258	54,437
18/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	93.2000	88.0600	0.0932	0.0881	0
18/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1646.9600	1691.7500	1.6470	1.6918	0
18/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	96.5600	91.2700	0.0966	0.0913	0
18/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1628.7400	1673.3800	1.6287	1.6734	0
18/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	100.1300	94.6800	0.1001	0.0947	0
18/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1610.7300	1655.2100	1.6107	1.6552	0
18/04/2024	R186 On 07-November-24			Bond Future	9.4803	9.5074	106.0173	105.9659	34,925
18/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	543.3400	526.0700	0.5433	0.5261	0
18/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1210.0600	1244.1500	1.2101	1.2442	0
18/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	552.5800	535.1200	0.5526	0.5351	0
18/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1200.1900	1234.0900	1.2002	1.2341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	561.8900	544.2500	0.5619	0.5443	0
18/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1190.4000	1224.1200	1.1904	1.2241	0
18/04/2024	R186 On 06-February-25			Bond Future	9.5808	9.6122	103.0056	102.9528	0
18/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	474.8700	458.6600	0.4749	0.4587	0
18/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1408.3900	1444.9600	1.4084	1.4450	0
18/04/2024	R186 On 08-May-25			Bond Future	9.7388	9.7758	105.2115	105.1573	0
18/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	228.2200	218.6100	0.2282	0.2186	0
18/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2114.7400	2159.4200	2.1147	2.1594	0
18/04/2024	R202 On 02-May-24			Bond Future	257.8580	258.8333	257.8580	258.8333	460
18/04/2024	R202 On 01-August-24			Bond Future	258.4517	259.4711	258.4517	259.4711	441
18/04/2024	R202 On 07-November-24			Bond Future	264.6111	265.6543	264.6111	265.6543	0
18/04/2024	R202 On 06-February-25			Bond Future	265.1790	266.2772	265.1790	266.2772	0
18/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1610.9600	512.7600	1.6110	0.5128	0
18/04/2024	R202 On 08-May-25			Bond Future	270.9246	272.0457	270.9246	272.0457	0
18/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1385.4000	264.2800	1.3854	0.2643	0
18/04/2024	R209 On 02-May-24			Bond Future	12.4039	12.4807	62.8535	62.5153	9,370
18/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
18/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5802.7000	6140.9600	5.8027	6.1410	0
18/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5752.7400	6091.0100	5.7527	6.0910	0
18/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5702.8400	6041.1100	5.7028	6.0411	0
18/04/2024	R209 On 01-August-24			Bond Future	12.5266	12.6063	64.2258	63.8802	10,172
18/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	426.9900	365.5100	0.4270	0.3655	0
18/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3796.3600	4080.4800	3.7964	4.0805	0
18/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	437.4100	374.7700	0.4374	0.3748	0
18/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3760.0100	4042.9700	3.7600	4.0430	0
18/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	448.0100	384.2000	0.4480	0.3842	0
18/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3723.8800	4005.6700	3.7239	4.0057	0
18/04/2024	R209 On 07-November-24			Bond Future	12.6665	12.7496	62.5825	62.2286	5,237
18/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1406.9500	1281.9200	1.4070	1.2819	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3401.0600	3629.9400	3.4011	3.6299	0
18/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1424.9600	1298.8500	1.4250	1.2989	0
18/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3374.4400	3602.2400	3.3744	3.6022	0
18/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1443.2700	1316.0800	1.4433	1.3161	0
18/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3348.1700	3574.8900	3.3482	3.5749	0
18/04/2024	R209 On 06-February-25			Bond Future	12.8064	12.8928	63.9424	63.5807	0
18/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1870.2000	1725.0700	1.8702	1.7251	0
18/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3435.7000	3652.3600	3.4357	3.6524	0
18/04/2024	R209 On 08-May-25			Bond Future	12.9572	13.0472	62.1553	61.7855	0
18/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	866.3200	780.1800	0.8663	0.7802	0
18/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5490.8300	5774.4800	5.4908	5.7745	0
18/04/2024	R210 On 02-May-24			Bond Future	233.2094	233.6369	233.2094	233.6369	110
18/04/2024	R210 On 01-August-24			Bond Future	238.3586	238.7958	238.3586	238.7958	823
18/04/2024	R210 On 07-November-24			Bond Future	240.6888	241.1542	240.6888	241.1542	0
18/04/2024	R210 On 06-February-25			Bond Future	245.9774	246.4523	245.9774	246.4523	0
18/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6367.3700	6842.2900	6.3674	6.8423	0
18/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R210 On 08-May-25			Bond Future	247.8741	248.3849	247.8741	248.3849	0
18/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	354.9400	0.0000	0.3549	0
18/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	155.8900	0.0000	0.1559	0.0000	0
18/04/2024	R213 On 02-May-24			Bond Future	11.1920	11.2285	81.6628	81.5141	22,809
18/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3831.1400	3979.8900	3.8311	3.9799	0
18/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3787.9200	3936.6700	3.7879	3.9367	0
18/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3744.7100	3893.4600	3.7447	3.8935	0
18/04/2024	R213 On 01-August-24			Bond Future	11.3009	11.3393	83.4457	83.2938	11,411
18/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	674.3500	633.7900	0.6744	0.6338	0
18/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2448.3100	2559.6500	2.4483	2.5597	0
18/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	687.9900	646.8200	0.6880	0.6468	0
18/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2421.1800	2531.9100	2.4212	2.5319	0
18/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	701.6400	659.8700	0.7016	0.6599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2394.0900	2504.2200	2.3941	2.5042	0
18/04/2024	R213 On 07-November-24			Bond Future	11.4363	11.4769	81.8512	81.6955	10,002
18/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1617.6400	1554.4000	1.6176	1.5544	0
18/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2493.6500	2586.0800	2.4937	2.5861	0
18/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1636.2200	1572.5000	1.6362	1.5725	0
18/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2473.2700	2565.2200	2.4733	2.5652	0
18/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1654.6500	1590.4700	1.6547	1.5905	0
18/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2452.7700	2544.2600	2.4528	2.5443	0
18/04/2024	R213 On 06-February-25			Bond Future	11.5812	11.6240	83.6304	83.4711	0
18/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1922.8200	1855.1200	1.9228	1.8551	0
18/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2788.9900	2880.6000	2.7890	2.8806	0
18/04/2024	R213 On 08-May-25			Bond Future	11.7355	11.7808	81.8603	81.6973	0
18/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	697.1700	663.4300	0.6972	0.6634	0
18/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5226.6300	5355.9000	5.2266	5.3559	0
18/04/2024	R214 On 02-May-24			Bond Future	12.7030	12.7898	58.5149	58.1268	16,429
18/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6041.4800	6429.6100	6.0415	6.4296	0
18/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5989.0400	6377.1700	5.9890	6.3772	0
18/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
18/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5936.6700	6324.7900	5.9367	6.3248	0
18/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	22.0000	13.7700	0.0220	0.0138	8,000
18/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2739.5300	3119.4300	2.7395	3.1194	0
18/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	26.0600	16.4100	0.0261	0.0164	5,110
18/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2647.0800	3025.5600	2.6471	3.0256	0
18/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1091.0400	866.3900	1.0910	0.8664	0
18/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	348.1200	511.6000	0.3481	0.5116	13,110
18/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3509.6500	3137.4200	3.5097	3.1374	0
18/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	14.2900	30.1900	0.0143	0.0302	13,110
18/04/2024	R214 On 01-August-24			Bond Future	12.8200	12.9100	59.7924	59.3959	6,352
18/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	507.4200	426.7500	0.5074	0.4268	0
18/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3552.8500	3868.6800	3.5529	3.8687	0
18/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	519.2800	437.1600	0.5193	0.4372	0
18/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3516.7100	3831.0900	3.5167	3.8311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	531.3100	447.7400	0.5313	0.4477	0
18/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3480.8000	3793.7300	3.4808	3.7937	0
18/04/2024	R214 On 07-November-24			Bond Future	12.9564	13.0501	57.8946	57.4886	245
18/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1591.4600	1435.7200	1.5915	1.4357	0
18/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3179.0000	3429.2700	3.1790	3.4293	0
18/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1611.1600	1454.1600	1.6112	1.4542	0
18/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3153.2300	3402.2400	3.1532	3.4022	0
18/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1631.0000	1472.7300	1.6310	1.4727	0
18/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3127.6400	3375.3800	3.1276	3.3754	0
18/04/2024	R214 On 06-February-25			Bond Future	13.0948	13.1922	59.1528	58.7378	0
18/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1934.1100	1767.8300	1.9341	1.7678	0
18/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3621.9500	3870.6900	3.6220	3.8707	0
18/04/2024	R214 On 08-May-25			Bond Future	13.2353	13.3365	57.1118	56.6877	0
18/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1456.9800	1324.5800	1.4570	1.3246	0
18/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5159.4900	5451.2000	5.1595	5.4512	0
18/04/2024	R248 On 02-May-24			Bond Future	12.9043	12.9862	71.0452	70.6090	33,440
18/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8971.2000	9407.3500	8.9712	9.4074	0
18/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8575.2200	9011.3700	8.5752	9.0114	0
18/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8509.5600	8945.7100	8.5096	8.9457	0
18/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8444.0000	8880.1500	8.4440	8.8802	0
18/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	50.7600	33.9300	0.0508	0.0339	0
18/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2848.5800	3267.9000	2.8486	3.2679	0
18/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1640.3100	1351.5100	1.6403	1.3515	0
18/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	294.6600	442.0100	0.2947	0.4420	0
18/04/2024	R248 On 01-August-24			Bond Future	13.0302	13.1153	72.5962	72.1506	237,337
18/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	565.4600	481.8800	0.5655	0.4819	0
18/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4607.9800	4970.0400	4.6080	4.9700	0
18/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	578.9000	493.7900	0.5789	0.4938	0
18/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4563.2400	4923.7700	4.5632	4.9238	0
18/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	592.5400	505.8900	0.5925	0.5059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4518.7800	4877.7700	4.5188	4.8778	0
18/04/2024	R248 On 07-November-24			Bond Future	13.1765	13.2655	69.8554	69.3991	100
18/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1827.1100	1657.2500	1.8271	1.6573	0
18/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3929.1300	4215.5600	3.9291	4.2156	0
18/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1850.1100	1678.8300	1.8501	1.6788	0
18/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3897.7000	4182.7100	3.8977	4.1827	0
18/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1873.2600	1700.5600	1.8733	1.7006	0
18/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3866.5000	4150.0900	3.8665	4.1501	0
18/04/2024	R248 On 06-February-25			Bond Future	13.3252	13.4180	71.3733	70.9069	0
18/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1811.9800	1653.1400	1.8120	1.6531	0
18/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5055.0400	5362.6100	5.0550	5.3626	0
18/04/2024	R248 On 08-May-25			Bond Future	13.4760	13.5728	68.4487	67.9720	0
18/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1387.3800	1252.5300	1.3874	1.2525	0
18/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5995.2700	6337.0800	5.9953	6.3371	0
18/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0