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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
16/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	2025 On 02-May-24			Bond Future	179.4742	179.4810	179.4742	179.4810	9,884
16/04/2024	2025 On 01-August-24			Bond Future	181.6045	181.6113	181.6045	181.6113	800
16/04/2024	2025 On 07-November-24			Bond Future	185.9308	185.9373	185.9308	185.9373	0
16/04/2024	2029 On 02-May-24			Bond Future	128.8817	129.0044	128.8817	129.0044	1,326
16/04/2024	2029 On 01-August-24			Bond Future	131.7278	131.8533	131.7278	131.8533	8,224
16/04/2024	2029 On 07-November-24			Bond Future	133.4671	133.5950	133.4671	133.5950	0
16/04/2024	2029 On 06-February-25			Bond Future	136.3984	136.5288	136.3984	136.5288	0
16/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3998.4400	4128.7900	3.9984	4.1288	0
16/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2029 On 08-May-25			Bond Future	137.9226	138.0545	137.9226	138.0545	0
16/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	72.5700	204.5400	0.0726	0.2045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2030 On 02-May-24			Bond Future	10.8790	10.8044	90.0587	90.3472	85,589
16/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
16/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4870.5700	4582.0000	4.8706	4.5820	0
16/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
16/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	4253.4500	3964.9000	4.2535	3.9649	0
16/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
16/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	4212.4900	3923.9400	4.2125	3.9239	0
16/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
16/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	4171.5600	3883.0100	4.1716	3.8830	0
16/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	2.7000	7.0800	0.0027	0.0071	1,000
16/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2835.8900	2551.7000	2.8359	2.5517	0
16/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	169.0700	257.9900	0.1691	0.2580	500
16/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	1176.7400	977.0900	1.1767	0.9771	0
16/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	445.6700	600.8900	0.4457	0.6009	1,080
16/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	673.9000	540.5500	0.6739	0.5406	0
16/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1162.8900	1397.5200	1.1629	1.3975	500
16/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	237.8600	183.9200	0.2379	0.1839	0
16/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	3987.7400	4275.1900	3.9877	4.2752	0
16/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	5.1700	4.0500	0.0052	0.0041	1,000
16/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5568.1800	5856.6900	5.5682	5.8567	0
16/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.3700	0.3100	0.0004	0.0003	1,080
16/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8252.6700	8541.2400	8.2527	8.5412	0
16/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
16/04/2024	2030 On 01-August-24			Bond Future	10.9987	10.9197	88.0194	88.3144	63,120
16/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	443.9900	523.6000	0.4440	0.5236	0
16/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2825.3000	2609.9500	2.8253	2.6100	0
16/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	453.7000	534.5200	0.4537	0.5345	0
16/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2796.5200	2582.3800	2.7965	2.5824	0
16/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	463.5600	545.5900	0.4636	0.5456	0
16/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2767.9000	2554.9700	2.7679	2.5550	0
16/04/2024	2030 On 07-November-24			Bond Future	11.1302	11.0461	90.0931	90.3948	1,650
16/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1208.4200	1333.8800	1.2084	1.3339	0
16/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2619.1900	2442.9600	2.6192	2.4430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1223.5300	1349.9500	1.2235	1.3500	0
16/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2597.7900	2422.5200	2.5978	2.4225	0
16/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1238.9900	1366.3900	1.2390	1.3664	0
16/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2576.7700	2402.4800	2.5768	2.4025	0
16/04/2024	2030 On 06-February-25			Bond Future	11.2724	11.1830	88.0400	88.3480	0
16/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1224.1100	1341.1900	1.2241	1.3412	0
16/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3290.1900	3099.2800	3.2902	3.0993	0
16/04/2024	2030 On 08-May-25			Bond Future	11.4471	11.3518	89.9236	90.2378	0
16/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	424.0200	479.7900	0.4240	0.4798	0
16/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5598.0200	5339.5100	5.5980	5.3395	0
16/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	725.5700	807.2000	0.7256	0.8072	1,640
16/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4568.9800	4336.3300	4.5690	4.3363	0
16/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3178.9600	3373.7100	3.1790	3.3737	0
16/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1832.6400	1713.1100	1.8326	1.7131	1,640
16/04/2024	2032 On 02-May-24			Bond Future	11.7512	11.6820	83.1103	83.4193	130,807
16/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
16/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6806.9900	6498.0000	6.8070	6.4980	0
16/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
16/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6511.4200	6202.4300	6.5114	6.2024	0
16/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5632.2700	5323.2800	5.6323	5.3233	0
16/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5583.7500	5274.7600	5.5838	5.2748	0
16/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5535.2800	5226.2900	5.5353	5.2263	0
16/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
16/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5486.8300	5177.8400	5.4868	5.1778	0
16/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
16/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5390.0500	5081.0600	5.3901	5.0811	0
16/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,550
16/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	5100.5300	4791.5500	5.1005	4.7916	0
16/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.3100	1.0200	0.0003	0.0010	1,000
16/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	4097.2000	3788.9200	4.0972	3.7889	0
16/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	9.3700	20.0100	0.0094	0.0200	500

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16/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	3024.0700	2725.7200	3.0241	2.7257	0
16/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	31.8300	58.4400	0.0318	0.0584	0
16/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2488.8900	2206.5100	2.4889	2.2065	500
16/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	57.4500	98.1100	0.0575	0.0981	0
16/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	2191.4000	1923.0700	2.1914	1.9231	17,000
16/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	96.1400	154.1900	0.0961	0.1542	1,550
16/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1908.5800	1657.6400	1.9086	1.6576	0
16/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	843.0400	1048.1500	0.8430	1.0482	0
16/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	581.8000	477.9200	0.5818	0.4779	500
16/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	4923.0100	5230.8000	4.9230	5.2308	0
16/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	7.8600	6.6600	0.0079	0.0067	1,000
16/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6056.0700	6364.8500	6.0561	6.3649	0
16/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1.6300	1.4200	0.0016	0.0014	500
16/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	6735.8900	7044.8300	6.7359	7.0448	0
16/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.5100	0.4600	0.0005	0.0005	1,550
16/04/2024	2032 On 01-August-24			Bond Future	11.8839	11.8113	84.9251	85.2409	68,298
16/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	422.2700	494.9600	0.4223	0.4950	0
16/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3781.5800	3538.4800	3.7816	3.5385	0
16/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	432.4100	506.3100	0.4324	0.5063	0
16/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3746.0100	3504.1200	3.7460	3.5041	0
16/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	442.5800	517.7000	0.4426	0.5177	0
16/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3710.5000	3469.8300	3.7105	3.4698	0
16/04/2024	2032 On 07-November-24			Bond Future	12.0390	11.9626	82.7587	83.0818	1,130
16/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1194.4000	1313.1300	1.1944	1.3131	0
16/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3639.9000	3435.5500	3.6399	3.4356	0
16/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1210.4100	1330.1500	1.2104	1.3302	0
16/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3612.1200	3408.7800	3.6121	3.4088	0
16/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1226.5400	1347.2900	1.2265	1.3473	0
16/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3584.5000	3382.1700	3.5845	3.3822	0
16/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1488.3500	1624.4000	1.4884	1.6244	1,615
16/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3193.4400	3006.4100	3.1934	3.0064	0
16/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6058.5300	6326.1300	6.0585	6.3261	0
16/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	725.2900	669.8100	0.7253	0.6698	1,615
16/04/2024	2032 On 06-February-25			Bond Future	12.1985	12.1182	84.5561	84.8859	0

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16/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1725.0000	1862.6700	1.7250	1.8627	0
16/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3716.7000	3524.5300	3.7167	3.5245	0
16/04/2024	2032 On 08-May-25			Bond Future	12.3755	12.2911	82.1992	82.5358	0
16/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	502.1700	562.6400	0.5022	0.5626	0
16/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6607.8200	6331.6500	6.6078	6.3317	0
16/04/2024	2033 On 02-May-24			Bond Future	120.5742	121.0990	120.5742	121.0990	1,707
16/04/2024	2033 On 01-August-24			Bond Future	123.2369	123.7733	123.2369	123.7733	6,877
16/04/2024	2033 On 07-November-24			Bond Future	124.6773	125.2259	124.6773	125.2259	0
16/04/2024	2033 On 06-February-25			Bond Future	127.4156	127.9759	127.4156	127.9759	0
16/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2475.5800	3035.9100	2.4756	3.0359	0
16/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2033 On 08-May-25			Bond Future	128.6446	129.2159	128.6446	129.2159	0
16/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1975.4400	1404.0900	1.9754	1.4041	0
16/04/2024	2037 On 02-May-24			Bond Future	12.9203	12.8514	74.9670	75.3052	45,290
16/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7859.3200	7521.1000	7.8593	7.5211	0
16/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7802.5700	7464.3500	7.8026	7.4644	0
16/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7745.8700	7407.6500	7.7459	7.4077	0
16/04/2024	2037 On 01-August-24			Bond Future	13.0740	13.0022	72.3478	72.6935	176,024
16/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	296.8800	353.0300	0.2969	0.3530	0
16/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	5248.5100	4959.0000	5.2485	4.9590	0
16/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	304.8500	362.1100	0.3049	0.3621	0
16/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	5203.7100	4915.3100	5.2037	4.9153	0
16/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	312.9700	371.3500	0.3130	0.3714	1,383
16/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	5159.1100	4871.8300	5.1591	4.8718	0
16/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2219.4000	2423.5000	2.2194	2.4235	0
16/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1761.4700	1619.9100	1.7615	1.6199	1,383
16/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4262.1500	4534.2900	4.2622	4.5343	0
16/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	812.7800	739.2600	0.8128	0.7393	1,383
16/04/2024	2037 On 07-November-24			Bond Future	13.2383	13.1632	74.0521	74.4057	9,175

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16/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1266.1000	1389.3800	1.2661	1.3894	0
16/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4507.3100	4276.9600	4.5073	4.2770	0
16/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1283.6100	1407.9700	1.2836	1.4080	0
16/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	4474.7700	4245.5000	4.4748	4.2455	0
16/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1301.0500	1426.5000	1.3011	1.4265	0
16/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	4442.2000	4214.0200	4.4422	4.2140	0
16/04/2024	2037 On 06-February-25			Bond Future	13.4057	13.3274	71.3994	71.7605	0
16/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1607.8200	1743.7400	1.6078	1.7437	0
16/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4669.1000	4443.9300	4.6691	4.4439	0
16/04/2024	2037 On 08-May-25			Bond Future	13.5910	13.5094	72.9256	73.2942	3,975
16/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	686.8500	763.1700	0.6869	0.7632	0
16/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	7113.0300	6820.7600	7.1130	6.8208	0
16/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2519.3400	2697.5800	2.5193	2.6976	7,500
16/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3615.8100	3425.4600	3.6158	3.4255	0
16/04/2024	2038 On 02-May-24			Bond Future	130.9944	132.0214	130.9944	132.0214	3,115
16/04/2024	2038 On 01-August-24			Bond Future	131.8250	132.8744	131.8250	132.8744	1,991
16/04/2024	2038 On 07-November-24			Bond Future	134.9652	136.0394	134.9652	136.0394	0
16/04/2024	2038 On 06-February-25			Bond Future	135.8142	136.9106	135.8142	136.9106	0
16/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	584.1900	1680.6400	0.5842	1.6806	0
16/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2038 On 08-May-25			Bond Future	138.7548	139.8744	138.7548	139.8744	0
16/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	194.4200	0.0000	0.1944	0
16/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	925.2400	0.0000	0.9252	0.0000	0
16/04/2024	2040 On 02-May-24			Bond Future	13.1656	13.1018	74.9787	75.3070	97,652
16/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	8776.3900	8448.0600	8.7764	8.4481	0
16/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	8715.2000	8386.8700	8.7152	8.3869	0
16/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	8654.0900	8325.7600	8.6541	8.3258	0
16/04/2024	2040 On 01-August-24			Bond Future	13.3209	13.2543	72.1094	72.4450	37,590
16/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	269.2400	318.1800	0.2692	0.3182	680
16/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5811.8400	5525.1600	5.8118	5.5252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	300.6300	353.7500	0.3006	0.3538	0
16/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	5618.0900	5335.5900	5.6181	5.3356	0
16/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	308.9200	363.1100	0.3089	0.3631	0
16/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	5570.2500	5288.8200	5.5703	5.2888	0
16/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	317.2800	372.5500	0.3173	0.3726	0
16/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	5522.5500	5242.2000	5.5226	5.2422	0
16/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1048.1300	1173.7000	1.0481	1.1737	0
16/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	3317.4700	3107.4200	3.3175	3.1074	680
16/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1185.1400	1320.6800	1.1851	1.3207	7,500
16/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	3086.7000	2886.6200	3.0867	2.8866	0
16/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2522.9700	2729.4200	2.5230	2.7294	0
16/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1730.5800	1601.4100	1.7306	1.6014	680
16/04/2024	2040 On 07-November-24			Bond Future	13.4861	13.4166	73.8080	74.1513	8,677
16/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1381.9100	1504.6700	1.3819	1.5047	0
16/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4677.5400	4456.9200	4.6775	4.4569	0
16/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1400.7600	1524.5800	1.4008	1.5246	0
16/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4643.5800	4424.0200	4.6436	4.4240	0
16/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1419.7500	1544.6300	1.4198	1.5446	0
16/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4609.8200	4391.3200	4.6098	4.3913	0
16/04/2024	2040 On 06-February-25			Bond Future	13.6540	13.5815	70.8992	71.2498	14
16/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	1739.6000	1870.3500	1.7396	1.8704	0
16/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	5265.7300	5045.8900	5.2657	5.0459	0
16/04/2024	2040 On 08-May-25			Bond Future	13.8384	13.7628	72.4144	72.7722	3,900
16/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1250.1500	1349.7400	1.2502	1.3497	0
16/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	7335.3200	7077.0700	7.3353	7.0771	0
16/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	2739.3600	2903.8900	2.7394	2.9039	7,500
16/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4708.3800	4515.0700	4.7084	4.5151	0
16/04/2024	2044 On 02-May-24			Bond Future	13.2548	13.1858	71.0110	71.3632	69,935
16/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	9061.8800	8709.7100	9.0619	8.7097	0
16/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8999.3600	8647.1900	8.9994	8.6472	0
16/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8936.9200	8584.7500	8.9369	8.5848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	10.5400	21.4600	0.0105	0.0215	0
16/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	4039.8100	3698.5600	4.0398	3.6986	4,200
16/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	74.1200	121.9900	0.0741	0.1220	0
16/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	2725.6300	2421.3300	2.7256	2.4213	10,030
16/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	299.1900	422.0100	0.2992	0.4220	0
16/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1616.2600	1386.9100	1.6163	1.3869	10,030
16/04/2024	2044 On 01-August-24			Bond Future	13.4058	13.3339	68.1803	68.5402	77,027
16/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	218.7100	263.3500	0.2187	0.2634	0
16/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	6250.3400	5935.0800	6.2503	5.9351	0
16/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	225.2200	270.8600	0.2252	0.2709	0
16/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	6199.3800	5885.1200	6.1994	5.8851	0
16/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	231.8700	278.5200	0.2319	0.2785	0
16/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	6148.6200	5835.3700	6.1486	5.8354	0
16/04/2024	2044 On 07-November-24			Bond Future	13.5660	13.4911	69.7863	70.1545	200
16/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1298.3300	1426.4400	1.2983	1.4264	0
16/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4692.2000	4452.0900	4.6922	4.4521	0
16/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1316.5700	1445.8300	1.3166	1.4458	0
16/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4657.3700	4418.4100	4.6574	4.4184	0
16/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1334.7600	1465.1700	1.3348	1.4652	0
16/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4622.5600	4384.7500	4.6226	4.3848	0
16/04/2024	2044 On 06-February-25			Bond Future	13.7284	13.6503	66.9155	67.2915	0
16/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	1668.3900	1806.9700	1.6684	1.8070	0
16/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	5212.0400	4974.5700	5.2120	4.9746	0
16/04/2024	2044 On 08-May-25			Bond Future	13.9061	13.8245	68.3453	68.7292	0
16/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1041.9800	1141.7400	1.0420	1.1417	0
16/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	7021.5000	6737.3800	7.0215	6.7374	0
16/04/2024	2046 On 02-May-24			Bond Future	112.1490	113.2638	112.1490	113.2638	11,752
16/04/2024	2046 On 01-August-24			Bond Future	114.6257	115.7650	114.6257	115.7650	10,720
16/04/2024	2046 On 07-November-24			Bond Future	115.1583	116.3239	115.1583	116.3239	0
16/04/2024	2046 On 06-February-25			Bond Future	117.6870	118.8779	117.6870	118.8779	0
16/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3677.0100	4867.9200	3.6770	4.8679	0
16/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2046 On 08-May-25			Bond Future	117.9875	119.2027	117.9875	119.2027	0
16/04/2024	2046 On 08-May-25	121.97	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
16/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3982.5500	2767.2600	3.9826	2.7673	0
16/04/2024	2050 On 02-May-24			Bond Future	113.5531	115.2802	113.5531	115.2802	11,423
16/04/2024	2050 On 01-August-24			Bond Future	113.7641	115.5291	113.7641	115.5291	10,327
16/04/2024	2050 On 07-November-24			Bond Future	116.4741	118.2809	116.4741	118.2809	0
16/04/2024	2050 On 06-February-25			Bond Future	116.6747	118.5199	116.6747	118.5199	0
16/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1074.6600	2919.9300	1.0747	2.9199	0
16/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2050 On 08-May-25			Bond Future	119.2005	121.0854	119.2005	121.0854	0
16/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1959.4900	74.5700	1.9595	0.0746	0
16/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	AL37 On 02-May-24			Index Future	920.9920	923.9780	920.9920	923.9780	0
16/04/2024	AL37 On 01-August-24			Index Future	941.1000	944.1530	941.1000	944.1530	0
16/04/2024	AL37 On 07-November-24			Index Future	963.2870	966.4100	963.2870	966.4100	0
16/04/2024	AL37 On 06-February-25			Index Future	984.2360	987.4240	984.2360	987.4240	0
16/04/2024	AL37 On 08-May-25			Index Future	1005.3610	1008.6140	1005.3610	1,008.6140	0
16/04/2024	AL7T On 02-May-24			Index Future	1054.5680	1059.4460	1054.5680	1,059.4460	0
16/04/2024	AL7T On 01-August-24			Index Future	1077.5930	1082.5780	1077.5930	1,082.5780	0
16/04/2024	AL7T On 07-November-24			Index Future	1102.9970	1108.0980	1102.9970	1,108.0980	0
16/04/2024	AL7T On 06-February-25			Index Future	1126.9850	1132.1930	1126.9850	1,132.1930	0
16/04/2024	AL7T On 08-May-25			Index Future	1151.1740	1156.4900	1151.1740	1,156.4900	0
16/04/2024	ALBI On 02-May-24			Index Future	919.9730	923.4060	919.9730	923.4060	91
16/04/2024	ALBI On 01-August-24			Index Future	940.0600	943.5680	940.0600	943.5680	0
16/04/2024	ALBI On 07-November-24			Index Future	962.2220	965.8110	962.2220	965.8110	16
16/04/2024	ALBI On 06-February-25			Index Future	983.1480	986.8120	983.1480	986.8120	0
16/04/2024	ALBI On 08-May-25			Index Future	1004.2500	1007.9890	1004.2500	1,007.9890	0
16/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C007 On 31-January-37			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
16/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	CI43 On 31-January-43			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
16/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	ES33 On 02-May-24			Bond Future	13.3553	13.2715	70.2922	70.6369	0
16/04/2024	ES33 On 01-August-24			Bond Future	13.5365	13.4489	71.8445	72.1968	0
16/04/2024	ES33 On 07-November-24			Bond Future	13.7493	13.6573	69.7527	70.1133	0
16/04/2024	ES33 On 06-February-25			Bond Future	13.9684	13.8720	71.2834	71.6517	0
16/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	2448.2300	2079.9400	2.4482	2.0799	0
16/04/2024	ES33 On 08-May-25			Bond Future	14.1998	14.0987	69.0209	69.3970	0
16/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	5751.0500	5375.0400	5.7511	5.3750	0
16/04/2024	ES42 On 02-May-24			Bond Future	13.6512	13.5823	66.0540	66.3809	0
16/04/2024	ES42 On 01-August-24			Bond Future	13.8105	13.7388	67.5127	67.8468	0
16/04/2024	ES42 On 07-November-24			Bond Future	13.9942	13.9192	64.8524	65.1943	0
16/04/2024	ES42 On 06-February-25			Bond Future	14.1743	14.0961	66.2746	66.6238	0
16/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	2118.8600	1769.6400	2.1189	1.7696	0
16/04/2024	ES42 On 08-May-25			Bond Future	14.3709	14.2891	63.4389	63.7955	0
16/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	5191.9800	4835.3700	5.1920	4.8354	0
16/04/2024	GOVI On 02-May-24			GOVI	906.3360	909.7370	906.3360	909.7370	313
16/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	446340.0000	412330.0000	44.6340	41.2330	0
16/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	446440.0000	412430.0000	44.6440	41.2430	0
16/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	446540.0000	412530.0000	44.6540	41.2530	0
16/04/2024	GOVI On 01-August-24			GOVI	926.1250	929.6010	926.1250	929.6010	423
16/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	172450.0000	137690.0000	17.2450	13.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	172550.0000	137790.0000	17.2550	13.7790	0
16/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	172650.0000	137890.0000	17.2650	13.7890	0
16/04/2024	GOVI On 07-November-24			GOVI	947.9580	951.5140	947.9580	951.5140	0
16/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	27340.0000	0.0000	2.7340	0
16/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	8220.0000	0.0000	0.8220	0.0000	0
16/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	27240.0000	0.0000	2.7240	0
16/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	8320.0000	0.0000	0.8320	0.0000	0
16/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	27140.0000	0.0000	2.7140	0
16/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	8420.0000	0.0000	0.8420	0.0000	0
16/04/2024	GOVI On 06-February-25			GOVI	968.5740	972.2050	968.5740	972.2050	0
16/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	0.0000	2050.0000	0.0000	0.2050	0
16/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	34260.0000	0.0000	3.4260	0.0000	0
16/04/2024	GOVI On 08-May-25			GOVI	989.3630	993.0680	989.3630	993.0680	0
16/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	326370.0000	289320.0000	32.6370	28.9320	0
16/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/04/2024	IGOV On 02-May-24			Index Future	344.4080	346.8320	344.4080	346.8320	590
16/04/2024	IGOV On 01-August-24			Index Future	352.0130	354.4910	352.0130	354.4910	0
16/04/2024	IGOV On 07-November-24			Index Future	360.4010	362.9380	360.4010	362.9380	0
16/04/2024	IGOV On 06-February-25			Index Future	368.3210	370.9120	368.3210	370.9120	0
16/04/2024	IGOV On 08-May-25			Index Future	376.3050	378.9520	376.3050	378.9520	0
16/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
16/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
16/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
16/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
16/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
16/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
16/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
16/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.1800	8.1800	91.8200	91.8200	0
16/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.1700	8.1700	91.8300	91.8300	0
16/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
16/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.2500	8.2500	91.7500	91.7500	0
16/04/2024	R035 On 02-May-24			Bond Future	12.5478	12.4636	80.2036	80.6198	151,602
16/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
16/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	7108.8200	6692.6100	7.1088	6.6926	0
16/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	0
16/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	7053.2500	6637.0500	7.0533	6.6371	0
16/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	0
16/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6997.7400	6581.5400	6.9977	6.5815	0
16/04/2024	R035 On 01-August-24			Bond Future	12.6890	12.6012	81.9549	82.3803	56,491
16/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	367.8200	448.1100	0.3678	0.4481	0
16/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4879.9900	4534.8600	4.8800	4.5349	0
16/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	377.3000	459.0600	0.3773	0.4591	0
16/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4837.3100	4493.6500	4.8373	4.4937	0
16/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	386.9400	470.2000	0.3869	0.4702	0
16/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4794.8300	4452.6700	4.7948	4.4527	0
16/04/2024	R035 On 07-November-24			Bond Future	12.8566	12.7646	79.3704	79.8056	14,838
16/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1222.8900	1371.0100	1.2229	1.3710	0
16/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4556.0500	4268.9600	4.5561	4.2690	0
16/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1240.0700	1389.5300	1.2401	1.3895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4523.2700	4237.5200	4.5233	4.2375	0
16/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1257.1900	1407.9700	1.2572	1.4080	0
16/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4490.4700	4206.0400	4.4905	4.2060	0
16/04/2024	R035 On 06-February-25			Bond Future	13.0294	12.9333	81.0943	81.5388	0
16/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1682.5500	1852.7800	1.6826	1.8528	0
16/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4609.3300	4335.1000	4.6093	4.3351	0
16/04/2024	R035 On 08-May-25			Bond Future	13.2078	13.1074	78.3136	78.7673	0
16/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	669.9200	760.1700	0.6699	0.7602	0
16/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7483.4800	7119.9800	7.4835	7.1200	0
16/04/2024	R053 On 02-May-24			Bond Future	13.1326	13.0686	89.9563	90.3840	5,189
16/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	769.3400	986.5900	0.7693	0.9866	0
16/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1524.3500	1313.9700	1.5244	1.3140	0
16/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	797.1600	1018.6500	0.7972	1.0187	0
16/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	1484.6500	1278.5100	1.4847	1.2785	0
16/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	825.6600	1051.3700	0.8257	1.0514	0
16/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	1445.7300	1243.8100	1.4457	1.2438	0
16/04/2024	R053 On 01-August-24			Bond Future	13.2733	13.2066	91.9207	92.3577	0
16/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2303.1700	2522.7000	2.3032	2.5227	0
16/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	3246.6500	3029.1400	3.2467	3.0291	0
16/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2335.6900	2556.9400	2.3357	2.5569	0
16/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	3212.7100	2996.9200	3.2127	2.9969	0
16/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2368.2200	2591.1900	2.3682	2.5912	0
16/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	3178.8800	2964.8100	3.1789	2.9648	0
16/04/2024	R053 On 07-November-24			Bond Future	13.4333	13.3635	88.2140	88.6611	0
16/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	1894.0100	2057.2600	1.8940	2.0573	0
16/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	6182.2300	5898.3800	6.1822	5.8984	0
16/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	1918.9800	2083.5900	1.9190	2.0836	0
16/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	6137.5500	5855.0600	6.1376	5.8551	0
16/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	1944.1400	2110.1000	1.9441	2.1101	0
16/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	6093.1500	5812.0100	6.0932	5.8120	0
16/04/2024	R053 On 06-February-25			Bond Future	13.5919	13.5190	90.1292	90.5858	0
16/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2442.7100	2620.2500	2.4427	2.6203	0
16/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	6693.8000	6414.7500	6.6938	6.4148	0
16/04/2024	R053 On 08-May-25			Bond Future	13.7616	13.6854	86.1854	86.6515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	1723.0200	1859.8800	1.7230	1.8599	0
16/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	9104.8100	8775.6100	9.1048	8.7756	0
16/04/2024	R186 On 02-May-24			Bond Future	9.5066	9.4973	106.1955	106.2170	62,661
16/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3579.7600	3558.3300	3.5798	3.5583	0
16/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3555.6400	3534.2100	3.5556	3.5342	0
16/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3531.5200	3510.0900	3.5315	3.5101	0
16/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	613.8400	637.0400	0.6138	0.6370	2,030
16/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	99.6700	101.4400	0.0997	0.1014	0
16/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2039.5800	2061.5100	2.0396	2.0615	0
16/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	2.8100	3.3100	0.0028	0.0033	2,030
16/04/2024	R186 On 01-August-24			Bond Future	9.5816	9.5712	103.2065	103.2285	53,324
16/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	55.3400	58.3300	0.0553	0.0583	0
16/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1978.3200	1959.3100	1.9783	1.9593	0
16/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	57.5500	60.6300	0.0576	0.0606	0
16/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1958.9500	1940.0300	1.9590	1.9400	0
16/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	59.9200	63.0900	0.0599	0.0631	0
16/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1939.7400	1920.9100	1.9397	1.9209	0
16/04/2024	R186 On 07-November-24			Bond Future	9.6808	9.6690	105.6384	105.6606	35,599
16/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	416.2800	425.1000	0.4163	0.4251	0
16/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1461.9100	1448.4500	1.4619	1.4485	0
16/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	424.1300	433.0400	0.4241	0.4330	0
16/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1450.6500	1437.2800	1.4507	1.4373	0
16/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	432.0500	441.0600	0.4321	0.4411	0
16/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1439.4700	1426.2000	1.4395	1.4262	0
16/04/2024	R186 On 06-February-25			Bond Future	9.8120	9.7986	102.6172	102.6397	0
16/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	358.9700	366.3900	0.3590	0.3664	0
16/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1680.8700	1665.8300	1.6809	1.6658	0
16/04/2024	R186 On 08-May-25			Bond Future	10.0108	9.9953	104.8133	104.8359	0
16/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	161.8000	165.8100	0.1618	0.1658	0
16/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2446.5200	2427.9600	2.4465	2.4280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R202 On 02-May-24			Bond Future	258.3153	259.3350	258.3153	259.3350	460
16/04/2024	R202 On 01-August-24			Bond Future	258.9422	259.9840	258.9422	259.9840	441
16/04/2024	R202 On 07-November-24			Bond Future	265.1109	266.1769	265.1109	266.1769	0
16/04/2024	R202 On 06-February-25			Bond Future	265.7197	266.8067	265.7197	266.8067	0
16/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	16.7300	0.0000	0.0167	0
16/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1070.2600	0.0000	1.0703	0.0000	0
16/04/2024	R202 On 08-May-25			Bond Future	271.4734	272.5830	271.4734	272.5830	0
16/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	273.0200	0.0000	0.2730	0
16/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	836.6200	0.0000	0.8366	0.0000	0
16/04/2024	R209 On 02-May-24			Bond Future	12.6461	12.5618	61.7957	62.1607	9,370
16/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6860.5100	6495.5000	6.8605	6.4955	0
16/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
16/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6810.5500	6445.5500	6.8106	6.4456	0
16/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
16/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6760.6500	6395.6500	6.7607	6.3957	0
16/04/2024	R209 On 01-August-24			Bond Future	12.7779	12.6905	63.1451	63.5181	10,172
16/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	254.1000	313.1000	0.2541	0.3131	0
16/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4704.1400	4390.1500	4.7041	4.3902	0
16/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	261.1100	321.3000	0.2611	0.3213	0
16/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4664.3800	4351.5800	4.6644	4.3516	0
16/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	268.2500	329.6500	0.2683	0.3297	0
16/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4624.7900	4313.2000	4.6248	4.3132	0
16/04/2024	R209 On 07-November-24			Bond Future	12.9287	12.8375	61.4758	61.8574	5,237
16/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1037.1800	1164.1200	1.0372	1.1641	0
16/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	4138.0400	3883.3300	4.1380	3.8833	0
16/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1051.8600	1179.9600	1.0519	1.1800	0
16/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	4108.0900	3854.5400	4.1081	3.8545	0
16/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1066.8300	1196.1000	1.0668	1.1961	0
16/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	4078.4800	3826.1000	4.0785	3.8261	0
16/04/2024	R209 On 06-February-25			Bond Future	13.0792	12.9844	62.8109	63.2007	0
16/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1437.5800	1584.8900	1.4376	1.5849	0
16/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	4134.6100	3892.1300	4.1346	3.8921	0
16/04/2024	R209 On 08-May-25			Bond Future	13.2413	13.1428	60.9986	61.3965	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	615.9700	698.8100	0.6160	0.6988	0
16/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6397.1700	6082.0800	6.3972	6.0821	0
16/04/2024	R210 On 02-May-24			Bond Future	233.5965	234.0341	233.5965	234.0341	110
16/04/2024	R210 On 01-August-24			Bond Future	238.7550	239.2024	238.7550	239.2024	823
16/04/2024	R210 On 07-November-24			Bond Future	241.1108	241.5676	241.1108	241.5676	0
16/04/2024	R210 On 06-February-25			Bond Future	246.4058	246.8719	246.4058	246.8719	0
16/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6795.8200	7261.9100	6.7958	7.2619	0
16/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R210 On 08-May-25			Bond Future	248.3351	248.8088	248.3351	248.8088	0
16/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	305.1000	778.8100	0.3051	0.7788	0
16/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R213 On 02-May-24			Bond Future	11.4038	11.3344	80.8043	81.0842	22,809
16/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4689.6800	4409.8100	4.6897	4.4098	0
16/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4646.4500	4366.5800	4.6465	4.3666	0
16/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4603.2400	4323.3700	4.6032	4.3234	0
16/04/2024	R213 On 01-August-24			Bond Future	11.5234	11.4505	82.5687	82.8548	11,262
16/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	448.5500	523.1000	0.4486	0.5231	0
16/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	3099.4900	2887.9700	3.0995	2.8880	0
16/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	458.7000	534.4100	0.4587	0.5344	0
16/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	3068.8700	2858.5100	3.0689	2.8585	0
16/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	468.8800	545.7400	0.4689	0.5457	0
16/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	3038.3100	2829.1000	3.0383	2.8291	0
16/04/2024	R213 On 07-November-24			Bond Future	11.6716	11.5946	80.9528	81.2454	10,002
16/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1259.6700	1377.3900	1.2597	1.3774	0
16/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	3034.1000	2859.1900	3.0341	2.8592	0
16/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1275.5000	1394.1300	1.2755	1.3941	0
16/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	3010.9700	2836.9700	3.0110	2.8370	0
16/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1291.2200	1410.7500	1.2912	1.4108	0
16/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2987.7600	2814.6600	2.9878	2.8147	0
16/04/2024	R213 On 06-February-25			Bond Future	11.8298	11.7486	82.7116	83.0103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1541.0700	1665.2800	1.5411	1.6653	0
16/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3326.1300	3151.6000	3.3261	3.1516	0
16/04/2024	R213 On 08-May-25			Bond Future	11.9983	11.9126	80.9206	81.2254	0
16/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	512.9200	571.2000	0.5129	0.5712	0
16/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5982.1000	5735.5300	5.9821	5.7355	0
16/04/2024	R214 On 02-May-24			Bond Future	12.9650	12.8959	57.3558	57.6581	18,779
16/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	7200.5600	6898.3300	7.2006	6.8983	0
16/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	7148.1200	6845.8900	7.1481	6.8459	0
16/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	7095.7400	6793.5100	7.0957	6.7935	0
16/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	4.1500	9.1700	0.0042	0.0092	8,000
16/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3880.7600	3583.5500	3.8808	3.5836	0
16/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	5.0500	10.9300	0.0051	0.0109	5,110
16/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3785.1500	3488.8000	3.7852	3.4888	0
16/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	503.4100	659.3000	0.5034	0.6593	0
16/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	919.5700	773.2300	0.9196	0.7732	13,110
16/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	2425.3600	2709.9800	2.4254	2.7100	0
16/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	89.0800	71.4700	0.0891	0.0715	13,110
16/04/2024	R214 On 01-August-24			Bond Future	13.0917	13.0200	58.6083	58.9171	4,821
16/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	292.6200	346.8900	0.2926	0.3469	0
16/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	4522.1500	4267.5700	4.5222	4.2676	0
16/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	300.4400	355.7600	0.3004	0.3558	0
16/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	4481.9700	4228.4400	4.4820	4.2284	0
16/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	308.3900	364.7800	0.3084	0.3648	0
16/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	4441.9800	4189.5200	4.4420	4.1895	0
16/04/2024	R214 On 07-November-24			Bond Future	13.2393	13.1647	56.6820	56.9980	245
16/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1153.2700	1265.9700	1.1533	1.2660	0
16/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3953.3600	3750.0600	3.9534	3.7501	0
16/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1169.2300	1282.9200	1.1692	1.2829	0
16/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3923.8500	3721.5400	3.9239	3.7215	0
16/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1185.3200	1300.0000	1.1853	1.3000	0
16/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3894.5100	3693.1900	3.8945	3.6932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R214 On 06-February-25			Bond Future	13.3890	13.3114	57.9132	58.2359	0
16/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1462.4000	1583.1800	1.4624	1.5832	0
16/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	4389.8600	4187.9000	4.3899	4.1879	0
16/04/2024	R214 On 08-May-25			Bond Future	13.5411	13.4605	55.8448	56.1742	0
16/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1083.9800	1178.3000	1.0840	1.1783	0
16/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	6053.5100	5818.3800	6.0535	5.8184	0
16/04/2024	R248 On 02-May-24			Bond Future	13.1618	13.0827	69.6902	70.1017	33,452
16/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	10326.2100	9914.7000	10.3262	9.9147	0
16/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9930.2300	9518.7200	9.9302	9.5187	0
16/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	9864.5700	9453.0600	9.8646	9.4531	0
16/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	9799.0100	9387.5000	9.7990	9.3875	0
16/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	11.3100	24.4200	0.0113	0.0244	0
16/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	4164.1400	3765.7400	4.1641	3.7657	0
16/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	834.1600	1083.0600	0.8342	1.0831	0
16/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	843.5200	680.9100	0.8435	0.6809	0
16/04/2024	R248 On 01-August-24			Bond Future	13.2980	13.2156	71.2119	71.6325	237,319
16/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	332.6600	402.0400	0.3327	0.4020	0
16/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	5759.4900	5408.3200	5.7595	5.4083	0
16/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	341.6300	412.3800	0.3416	0.4124	0
16/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	5710.2800	5360.4800	5.7103	5.3605	0
16/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	350.7700	422.8900	0.3508	0.4229	0
16/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	5661.3200	5312.8900	5.6613	5.3129	0
16/04/2024	R248 On 07-November-24			Bond Future	13.4564	13.3703	68.4378	68.8681	100
16/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1329.4800	1478.8100	1.3295	1.4788	0
16/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4849.1200	4568.0900	4.8491	4.5681	0
16/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1348.1400	1498.8000	1.3481	1.4988	0
16/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4813.3500	4533.6500	4.8134	4.5337	0
16/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1366.9300	1518.9400	1.3669	1.5189	0
16/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4777.7900	4499.4400	4.7778	4.4994	0
16/04/2024	R248 On 06-February-25			Bond Future	13.6174	13.5276	69.9241	70.3636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1345.8800	1484.5200	1.3459	1.4845	0
16/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	6038.1900	5737.3500	6.0382	5.7374	0
16/04/2024	R248 On 08-May-25			Bond Future	13.7809	13.6873	66.9673	67.4160	0
16/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	996.2900	1110.0700	0.9963	1.1101	0
16/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	7085.5000	6750.6600	7.0855	6.7507	0
16/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0