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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
23/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	2025 On 02-May-24			Bond Future	179.2420	179.2599	179.2420	179.2599	5,749
23/04/2024	2025 On 01-August-24			Bond Future	181.3513	181.3699	181.3513	181.3699	1,200
23/04/2024	2025 On 07-November-24			Bond Future	185.6728	185.6914	185.6728	185.6914	4,944
23/04/2024	2029 On 02-May-24			Bond Future	128.4327	128.4436	128.4327	128.4436	1,188
23/04/2024	2029 On 01-August-24			Bond Future	131.2664	131.2777	131.2664	131.2777	8,391
23/04/2024	2029 On 07-November-24			Bond Future	132.9880	132.9992	132.9880	132.9992	0
23/04/2024	2029 On 06-February-25			Bond Future	135.9093	135.9204	135.9093	135.9204	0
23/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3509.3300	3520.4100	3.5093	3.5204	0
23/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2029 On 08-May-25			Bond Future	137.4224	137.4333	137.4224	137.4333	0
23/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	427.5800	416.7500	0.4276	0.4168	0
23/04/2024	2030 On 02-May-24			Bond Future	10.6735	10.7503	90.8568	90.5574	53,657
23/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
23/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4072.3900	4371.8300	4.0724	4.3718	0
23/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3455.2700	3754.7100	3.4553	3.7547	0
23/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3414.3100	3713.7500	3.4143	3.7138	0
23/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3373.3700	3672.8100	3.3734	3.6728	0
23/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	2.8700	1.5900	0.0029	0.0016	1,000
23/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2037.8800	2336.0400	2.0379	2.3360	0
23/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	300.3500	211.0600	0.3004	0.2111	500
23/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	509.8400	719.9900	0.5098	0.7200	0
23/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	761.1800	585.7500	0.7612	0.5858	1,080
23/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	191.2300	315.2400	0.1912	0.3152	0
23/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1751.9800	1486.7000	1.7520	1.4867	500
23/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	28.7700	62.9300	0.0288	0.0629	0
23/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4780.7700	4481.4500	4.7808	4.4815	0
23/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0200	0.1400	0.0000	0.0001	1,000
23/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6365.9900	6066.5500	6.3660	6.0666	0
23/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
23/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9050.8500	8751.4100	9.0509	8.7514	0
23/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/04/2024	2030 On 01-August-24			Bond Future	10.7815	10.8629	88.8332	88.5273	115,567
23/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	448.5800	381.9600	0.4486	0.3820	600
23/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2634.9000	2874.1000	2.6349	2.8741	0
23/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	630.5100	544.2400	0.6305	0.5442	0
23/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2198.0800	2417.6300	2.1981	2.4176	0
23/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	643.2900	555.7200	0.6433	0.5557	0
23/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2172.3700	2390.6200	2.1724	2.3906	0
23/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	656.4100	567.5300	0.6564	0.5675	0
23/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2147.0100	2363.9500	2.1470	2.3640	0
23/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1166.3200	1033.3800	1.1663	1.0334	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1436.3400	1609.2200	1.4363	1.6092	0
23/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2573.8300	2363.6400	2.5738	2.3636	0
23/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	610.1500	705.7800	0.6102	0.7058	600
23/04/2024	2030 On 07-November-24			Bond Future	10.8987	10.9854	90.9266	90.6134	33,476
23/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	755.7100	672.8600	0.7557	0.6729	600
23/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3294.5600	3524.9000	3.2946	3.5249	0
23/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1472.4200	1340.5000	1.4724	1.3405	600
23/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2159.3300	2340.6000	2.1593	2.3406	0
23/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1525.3600	1390.4000	1.5254	1.3904	0
23/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2102.6400	2280.8700	2.1026	2.2809	0
23/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1543.0500	1407.0900	1.5431	1.4071	0
23/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2083.8200	2261.0500	2.0838	2.2611	0
23/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1561.1200	1424.1400	1.5611	1.4241	0
23/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2065.4100	2241.6200	2.0654	2.2416	0
23/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4270.9700	4036.6300	4.2710	4.0366	0
23/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	699.8500	778.7000	0.6999	0.7787	600
23/04/2024	2030 On 06-February-25			Bond Future	11.0261	11.1183	88.8920	88.5717	0
23/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1537.4700	1410.3400	1.5375	1.4103	0
23/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2751.5700	2944.7300	2.7516	2.9447	0
23/04/2024	2030 On 08-May-25			Bond Future	11.1821	11.2806	90.8010	90.4735	0
23/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	570.8400	507.5400	0.5708	0.5075	0
23/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4867.4300	5131.6100	4.8674	5.1316	0
23/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	926.6000	835.9100	0.9266	0.8359	1,640
23/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3892.6000	4129.3900	3.8926	4.1294	0
23/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1421.2000	1299.8400	1.4212	1.2998	2,280
23/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3080.0200	3286.1400	3.0800	3.2861	0
23/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3678.2900	3469.6200	3.6783	3.4696	0
23/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1454.5600	1573.3700	1.4546	1.5734	1,640
23/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4673.3000	4440.7200	4.6733	4.4407	0
23/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1106.4200	1201.3200	1.1064	1.2013	2,280
23/04/2024	2032 On 02-May-24			Bond Future	11.5753	11.6471	83.8988	83.5757	115,856
23/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
23/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6018.5300	6341.5700	6.0185	6.3416	0
23/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

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23/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5722.9600	6046.0000	5.7230	6.0460	0
23/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4843.8100	5166.8500	4.8438	5.1669	0
23/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4795.2900	5118.3300	4.7953	5.1183	0
23/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4746.8200	5069.8600	4.7468	5.0699	0
23/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4698.3700	5021.4100	4.6984	5.0214	0
23/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4601.5900	4924.6300	4.6016	4.9246	0
23/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
23/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4312.0700	4635.1100	4.3121	4.6351	0
23/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.1000	0.0600	0.0001	0.0001	1,000
23/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3308.5300	3631.5300	3.3085	3.6315	0
23/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	7.8300	4.9500	0.0078	0.0050	500
23/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2234.0700	2554.2300	2.2341	2.5542	0
23/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	34.6200	22.8500	0.0346	0.0229	0
23/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1703.2200	2014.4900	1.7032	2.0145	500
23/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	69.3400	47.0500	0.0693	0.0471	0
23/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1414.8300	1715.5800	1.4148	1.7156	17,000
23/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	125.2900	87.4100	0.1253	0.0874	1,550
23/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1149.2700	1434.4300	1.1493	1.4344	0
23/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1211.9700	994.3500	1.2120	0.9944	0
23/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	162.2700	267.6900	0.1623	0.2677	500
23/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5703.6900	5380.9100	5.7037	5.3809	0
23/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0800	0.3400	0.0001	0.0003	1,000
23/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6842.9000	6519.8900	6.8429	6.5199	0
23/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	500
23/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7523.8400	7200.8000	7.5238	7.2008	0
23/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
23/04/2024	2032 On 01-August-24			Bond Future	11.6999	11.7751	85.7290	85.3991	83,591
23/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	537.4400	465.5700	0.5374	0.4656	600
23/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3184.3500	3442.3800	3.1844	3.4424	0

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23/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	562.1500	487.7800	0.5622	0.4878	0
23/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3117.5400	3373.0700	3.1175	3.3731	0
23/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	574.7800	499.1500	0.5748	0.4992	0
23/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3084.4600	3338.7300	3.0845	3.3387	0
23/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	587.6000	510.6900	0.5876	0.5107	0
23/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3051.6000	3304.5900	3.0516	3.3046	0
23/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1393.0000	1251.3500	1.3930	1.2514	600
23/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1789.4300	1977.6800	1.7894	1.9777	0
23/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3324.3800	3091.7900	3.3244	3.0918	0
23/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	697.3700	794.6800	0.6974	0.7947	600
23/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4088.4900	3833.6600	4.0885	3.8337	0
23/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	499.2900	574.3600	0.4993	0.5744	11,000
23/04/2024	2032 On 07-November-24			Bond Future	11.8450	11.9243	83.5821	83.2442	52,526
23/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	879.9600	792.6200	0.8800	0.7926	600
23/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4098.1200	4348.6800	4.0981	4.3487	0
23/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1454.7800	1330.4400	1.4548	1.3304	0
23/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3076.8900	3290.4500	3.0769	3.2905	0
23/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1473.2100	1347.8200	1.4732	1.3478	0
23/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3051.5300	3264.0400	3.0515	3.2640	0
23/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1491.7700	1365.3100	1.4918	1.3653	0
23/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3026.3400	3237.7800	3.0263	3.2378	0
23/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1728.4100	1589.1900	1.7284	1.5892	600
23/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2740.1600	2938.8400	2.7402	2.9388	0
23/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1790.4400	1648.0400	1.7904	1.6480	1,615
23/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2672.1400	2867.6400	2.6721	2.8676	0
23/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5380.9900	5124.8400	5.3810	5.1248	0
23/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	829.9800	911.7300	0.8300	0.9117	600
23/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6707.1300	6427.9000	6.7071	6.4279	0
23/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	550.5000	609.1700	0.5505	0.6092	1,615
23/04/2024	2032 On 06-February-25			Bond Future	11.9945	12.0779	85.3977	85.0523	0
23/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2170.9700	2024.1500	2.1710	2.0242	0
23/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3321.0400	3519.6900	3.3210	3.5197	0
23/04/2024	2032 On 08-May-25			Bond Future	12.1591	12.2470	83.0655	82.7123	0
23/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	957.0100	876.4400	0.9570	0.8764	0

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23/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6196.3400	6468.9300	6.1963	6.4689	0
23/04/2024	2033 On 02-May-24			Bond Future	120.3796	120.3881	120.3796	120.3881	1,707
23/04/2024	2033 On 01-August-24			Bond Future	123.0355	123.0445	123.0355	123.0445	6,860
23/04/2024	2033 On 07-November-24			Bond Future	124.4632	124.4720	124.4632	124.4720	0
23/04/2024	2033 On 06-February-25			Bond Future	127.1972	127.2060	127.1972	127.2060	0
23/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2257.2200	2265.9700	2.2572	2.2660	0
23/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2033 On 08-May-25			Bond Future	128.4200	128.4284	128.4200	128.4284	0
23/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2200.0200	2191.6100	2.2000	2.1916	0
23/04/2024	2037 On 02-May-24			Bond Future	12.6725	12.7445	76.1941	75.8346	43,393
23/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6632.2000	6991.7500	6.6322	6.9918	0
23/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6575.4500	6935.0000	6.5755	6.9350	0
23/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6518.7500	6878.3000	6.5188	6.8783	0
23/04/2024	2037 On 01-August-24			Bond Future	12.8160	12.8910	73.6002	73.2330	181,126
23/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	468.3400	403.4700	0.4683	0.4035	0
23/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4167.6200	4469.9800	4.1676	4.4700	0
23/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	479.8800	413.7600	0.4799	0.4138	0
23/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4126.3900	4427.5000	4.1264	4.4275	0
23/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	491.6200	424.2400	0.4916	0.4242	1,383
23/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4085.4100	4385.2600	4.0854	4.3853	0
23/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2901.7400	2677.1700	2.9017	2.6772	0
23/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1191.4600	1334.1200	1.1915	1.3341	1,383
23/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5201.6500	4907.4500	5.2017	4.9075	0
23/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	499.9300	572.9600	0.4999	0.5730	1,383
23/04/2024	2037 On 07-November-24			Bond Future	12.9687	13.0470	75.3345	74.9584	9,175
23/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1672.7200	1534.5500	1.6727	1.5346	0
23/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3631.5500	3869.4100	3.6316	3.8694	0
23/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1693.9700	1554.6300	1.6940	1.5546	0
23/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3602.7500	3839.4400	3.6028	3.8394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1715.3500	1574.8600	1.7154	1.5749	0
23/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3574.1200	3809.6600	3.5741	3.8097	0
23/04/2024	2037 On 06-February-25			Bond Future	13.1244	13.2061	72.7100	72.3255	0
23/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2256.8500	2100.4600	2.2569	2.1005	0
23/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4007.5400	4235.6300	4.0075	4.2356	0
23/04/2024	2037 On 08-May-25			Bond Future	13.2962	13.3815	74.2702	73.8773	3,975
23/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1430.9600	1322.5400	1.4310	1.3225	0
23/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6512.5000	6797.0500	6.5125	6.7971	0
23/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3681.1500	3478.9900	3.6812	3.4790	7,500
23/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3432.9800	3623.7900	3.4330	3.6238	0
23/04/2024	2038 On 02-May-24			Bond Future	130.6638	130.7449	130.6638	130.7449	3,115
23/04/2024	2038 On 01-August-24			Bond Future	131.4707	131.5539	131.4707	131.5539	2,471
23/04/2024	2038 On 07-November-24			Bond Future	134.6033	134.6881	134.6033	134.6881	1,615
23/04/2024	2038 On 06-February-25			Bond Future	135.4302	135.5164	135.4302	135.5164	0
23/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	200.2000	286.4200	0.2002	0.2864	0
23/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2038 On 08-May-25			Bond Future	138.3728	138.4605	138.3728	138.4605	0
23/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1307.2000	1219.4700	1.3072	1.2195	0
23/04/2024	2040 On 02-May-24			Bond Future	12.9026	12.9796	76.3465	75.9418	93,203
23/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7408.6000	7813.3100	7.4086	7.8133	0
23/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7347.4100	7752.1200	7.3474	7.7521	0
23/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7286.3000	7691.0100	7.2863	7.6910	0
23/04/2024	2040 On 01-August-24			Bond Future	13.0471	13.1273	73.5055	73.0921	44,221
23/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	442.4400	375.2100	0.4424	0.3752	680
23/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4588.9300	4935.0900	4.5889	4.9351	0
23/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	489.3700	416.5900	0.4894	0.4166	0
23/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4410.7200	4751.3300	4.4107	4.7513	0
23/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	501.6700	427.4700	0.5017	0.4275	0
23/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4366.8900	4706.0800	4.3669	4.7061	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	514.0600	438.4300	0.5141	0.4384	0
23/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4323.2200	4660.9800	4.3232	4.6610	0
23/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1518.1900	1352.1300	1.5182	1.3521	0
23/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2391.4200	2638.7500	2.3914	2.6388	680
23/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1695.2600	1516.7700	1.6953	1.5168	7,500
23/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2200.7100	2435.6100	2.2007	2.4356	0
23/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3323.7600	3059.0300	3.3238	3.0590	0
23/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1135.2600	1283.9200	1.1353	1.2839	680
23/04/2024	2040 On 07-November-24			Bond Future	13.2002	13.2840	75.2375	74.8142	80,938
23/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1850.5800	1689.6000	1.8506	1.6896	0
23/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3716.6900	3978.9600	3.7167	3.9790	0
23/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1873.6400	1711.3400	1.8736	1.7113	0
23/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3686.9400	3947.8900	3.6869	3.9479	0
23/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1896.8300	1733.2300	1.8968	1.7332	0
23/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3657.3800	3917.0300	3.6574	3.9170	0
23/04/2024	2040 On 06-February-25			Bond Future	13.3558	13.4431	72.3602	71.9275	14
23/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2288.1500	2116.1500	2.2882	2.1162	0
23/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4353.3400	4614.0600	4.3533	4.6141	0
23/04/2024	2040 On 08-May-25			Bond Future	13.5260	13.6172	73.9126	73.4704	3,900
23/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1752.9900	1616.7400	1.7530	1.6167	0
23/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6339.9100	6645.9200	6.3399	6.6459	0
23/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3489.6000	3275.3100	3.4896	3.2753	7,500
23/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3960.3700	4188.3400	3.9604	4.1883	0
23/04/2024	2044 On 02-May-24			Bond Future	12.9871	13.0640	72.3960	71.9930	58,771
23/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7676.8300	8079.8200	7.6768	8.0798	0
23/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7614.3100	8017.3000	7.6143	8.0173	0
23/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7551.8700	7954.8600	7.5519	7.9549	0
23/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	16.8400	10.9800	0.0168	0.0110	0
23/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2661.0600	3058.1900	2.6611	3.0582	4,200
23/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	153.3300	105.9600	0.1533	0.1060	0
23/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1419.7900	1775.4100	1.4198	1.7754	10,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	629.7900	472.3500	0.6298	0.4724	0
23/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	561.8100	807.3600	0.5618	0.8074	10,030
23/04/2024	2044 On 01-August-24			Bond Future	13.1272	13.2073	69.5941	69.1824	96,802
23/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	366.9400	309.5500	0.3669	0.3096	0
23/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4984.8200	5339.0600	4.9848	5.3391	0
23/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	376.9400	318.3000	0.3769	0.3183	0
23/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4937.3500	5290.3400	4.9374	5.2903	0
23/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	387.2200	327.3100	0.3872	0.3273	0
23/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4890.2200	5241.9400	4.8902	5.2419	0
23/04/2024	2044 On 07-November-24			Bond Future	13.2752	13.3588	71.2339	70.8124	234
23/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1762.7300	1605.1300	1.7627	1.6051	0
23/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3709.0200	3972.9000	3.7090	3.9729	0
23/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1785.3000	1626.3600	1.7853	1.6264	0
23/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3678.5200	3941.0600	3.6785	3.9411	0
23/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1807.8100	1647.5400	1.8078	1.6475	0
23/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3648.0300	3909.2400	3.6480	3.9092	0
23/04/2024	2044 On 06-February-25			Bond Future	13.4251	13.5123	68.3949	67.9640	0
23/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2314.8800	2142.6300	2.3149	2.1426	0
23/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4379.1300	4637.7600	4.3791	4.6378	0
23/04/2024	2044 On 08-May-25			Bond Future	13.5886	13.6795	69.8620	69.4217	0
23/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1810.6500	1671.7900	1.8107	1.6718	0
23/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6273.4300	6574.9100	6.2734	6.5749	0
23/04/2024	2046 On 02-May-24			Bond Future	112.8660	112.0200	112.8660	112.0200	11,752
23/04/2024	2046 On 01-August-24			Bond Future	115.3564	114.4918	115.3564	114.4918	10,857
23/04/2024	2046 On 07-November-24			Bond Future	115.8950	115.0096	115.8950	115.0096	5,116
23/04/2024	2046 On 06-February-25			Bond Future	118.4405	117.5352	118.4405	117.5352	0
23/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4430.5400	3525.2100	4.4305	3.5252	0
23/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2046 On 08-May-25			Bond Future	118.7494	117.8240	118.7494	117.8240	0
23/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3220.6200	4146.0400	3.2206	4.1460	0
23/04/2024	2050 On 02-May-24			Bond Future	113.3294	113.3370	113.3294	113.3370	10,505
23/04/2024	2050 On 01-August-24			Bond Future	113.5161	113.5240	113.5161	113.5240	11,245

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	2050 On 07-November-24			Bond Future	116.2211	116.2287	116.2211	116.2287	4,227
23/04/2024	2050 On 06-February-25			Bond Future	116.4010	116.4086	116.4010	116.4086	0
23/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	801.0400	808.5500	0.8010	0.8086	0
23/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2050 On 08-May-25			Bond Future	118.9301	118.9374	118.9301	118.9374	0
23/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2229.8900	2222.5800	2.2299	2.2226	0
23/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	AL37 On 02-May-24			Index Future	929.3760	926.2440	929.3760	926.2440	0
23/04/2024	AL37 On 01-August-24			Index Future	949.6470	946.4490	949.6470	946.4490	0
23/04/2024	AL37 On 07-November-24			Index Future	972.0400	968.7640	972.0400	968.7640	0
23/04/2024	AL37 On 06-February-25			Index Future	993.1830	989.8330	993.1830	989.8330	0
23/04/2024	AL37 On 08-May-25			Index Future	1014.5740	1011.1490	1014.5740	1,011.1490	0
23/04/2024	AL7T On 02-May-24			Index Future	1068.4840	1063.9950	1068.4840	1,063.9950	0
23/04/2024	AL7T On 01-August-24			Index Future	1091.7900	1087.2050	1091.7900	1,087.2050	0
23/04/2024	AL7T On 07-November-24			Index Future	1117.5340	1112.8390	1117.5340	1,112.8390	0
23/04/2024	AL7T On 06-February-25			Index Future	1141.8420	1137.0410	1141.8420	1,137.0410	0
23/04/2024	AL7T On 08-May-25			Index Future	1166.4350	1161.5280	1166.4350	1,161.5280	0
23/04/2024	ALBI On 02-May-24			Index Future	931.7520	928.0120	931.7520	928.0120	56
23/04/2024	ALBI On 01-August-24			Index Future	952.0750	948.2550	952.0750	948.2550	35
23/04/2024	ALBI On 07-November-24			Index Future	974.5250	970.6130	974.5250	970.6130	16
23/04/2024	ALBI On 06-February-25			Index Future	995.7220	991.7220	995.7220	991.7220	0
23/04/2024	ALBI On 08-May-25			Index Future	1017.1680	1013.0790	1017.1680	1,013.0790	0
23/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C030 On 31-January-30			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
23/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	CS26 On 02-April-26			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
23/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	ES33 On 02-May-24			Bond Future	13.0603	13.1275	71.5161	71.2347	0
23/04/2024	ES33 On 01-August-24			Bond Future	13.2284	13.2987	73.0940	72.8065	0
23/04/2024	ES33 On 07-November-24			Bond Future	13.4257	13.4994	71.0325	70.7380	0
23/04/2024	ES33 On 06-February-25			Bond Future	13.6289	13.7063	72.5916	72.2904	0
23/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1140.0100	1441.1600	1.1400	1.4412	0
23/04/2024	ES33 On 08-May-25			Bond Future	13.8423	13.9235	70.3632	70.0553	0
23/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4408.7800	4716.7200	4.4088	4.7167	0
23/04/2024	ES42 On 02-May-24			Bond Future	13.3629	13.4349	67.4411	67.0902	0
23/04/2024	ES42 On 01-August-24			Bond Future	13.5106	13.5855	68.9290	68.5705	0
23/04/2024	ES42 On 07-November-24			Bond Future	13.6803	13.7587	66.3029	65.9357	0
23/04/2024	ES42 On 06-February-25			Bond Future	13.8468	13.9286	67.7574	67.3819	0
23/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	636.1200	1011.5800	0.6361	1.0116	0
23/04/2024	ES42 On 08-May-25			Bond Future	14.0274	14.1129	64.9592	64.5754	0
23/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3671.6900	4055.5400	3.6717	4.0555	0
23/04/2024	GOVI On 02-May-24			GOVI	917.7720	914.1170	917.7720	914.1170	314
23/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	331980.0000	368530.0000	33.1980	36.8530	0
23/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	332080.0000	368630.0000	33.2080	36.8630	0
23/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	332180.0000	368730.0000	33.2180	36.8730	0
23/04/2024	GOVI On 01-August-24			GOVI	937.7900	934.0570	937.7900	934.0570	423
23/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	55800.0000	93130.0000	5.5800	9.3130	0
23/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	55900.0000	93230.0000	5.5900	9.3230	0
23/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	56000.0000	93330.0000	5.6000	9.3330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	GOVI On 07-November-24			GOVI	959.9040	956.0800	959.9040	956.0800	0
23/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	111240.0000	73000.0000	11.1240	7.3000	0
23/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	111140.0000	72900.0000	11.1140	7.2900	0
23/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	111040.0000	72800.0000	11.1040	7.2800	0
23/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 06-February-25			GOVI	980.7820	976.8730	980.7820	976.8730	0
23/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	87820.0000	48730.0000	8.7820	4.8730	0
23/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 08-May-25			GOVI	1001.9070	997.9100	1001.9070	997.9100	0
23/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	200930.0000	240900.0000	20.0930	24.0900	0
23/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/04/2024	IGOV On 02-May-24			Index Future	344.5360	344.2300	344.5360	344.2300	195
23/04/2024	IGOV On 01-August-24			Index Future	352.1370	351.8240	352.1370	351.8240	379
23/04/2024	IGOV On 07-November-24			Index Future	360.5300	360.2100	360.5300	360.2100	16
23/04/2024	IGOV On 06-February-25			Index Future	368.4540	368.1250	368.4540	368.1250	0
23/04/2024	IGOV On 08-May-25			Index Future	376.4700	376.1330	376.4700	376.1330	0
23/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
23/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3600	8.3550	91.6400	91.6450	0
23/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3570	91.6200	91.6430	0
23/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3800	8.3930	91.6200	91.6070	0
23/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3800	8.3900	91.6200	91.6100	0
23/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.4200	8.3930	91.5800	91.6070	0
23/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.4300	8.3940	91.5700	91.6060	0
23/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4600	8.4130	91.5400	91.5870	0
23/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.4700	8.3400	91.5300	91.6600	0
23/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.4300	8.2900	91.5700	91.7100	0
23/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.4600	8.2780	91.5400	91.7220	0
23/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.4700	8.3430	91.5300	91.6570	0
23/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.4700	8.3430	91.5300	91.6570	0
23/04/2024	R035 On 02-May-24			Bond Future	12.3010	12.3728	81.4329	81.0724	117,784
23/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5879.4700	6240.0300	5.8795	6.2400	0
23/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5823.9000	6184.4600	5.8239	6.1845	0
23/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5768.3900	6128.9500	5.7684	6.1290	0
23/04/2024	R035 On 01-August-24			Bond Future	12.4319	12.5068	83.2094	82.8411	71,718
23/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	570.0400	494.5600	0.5700	0.4946	0
23/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3827.7200	4120.5000	3.8277	4.1205	0
23/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	583.4500	506.6200	0.5835	0.5066	0
23/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3788.9700	4080.4000	3.7890	4.0804	0
23/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	597.0600	518.8700	0.5971	0.5189	0
23/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3750.4600	4040.5300	3.7505	4.0405	0
23/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3810.9800	3553.4000	3.8110	3.5534	0
23/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	841.7300	952.4100	0.8417	0.9524	7,500
23/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3917.5400	3656.5800	3.9175	3.6566	0
23/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	808.1700	915.4700	0.8082	0.9155	8,650
23/04/2024	R035 On 07-November-24			Bond Future	12.5872	12.6657	80.6549	80.2778	90,200
23/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1623.6100	1487.7300	1.6236	1.4877	0
23/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3672.2100	3913.4700	3.6722	3.9135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1644.5400	1507.5000	1.6445	1.5075	0
23/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3643.1800	3883.2800	3.6432	3.8833	0
23/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1665.6200	1527.4100	1.6656	1.5274	0
23/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3614.3400	3853.2700	3.6143	3.8533	0
23/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1686.6000	1547.2400	1.6866	1.5472	1,000
23/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3585.4500	3823.2300	3.5855	3.8232	0
23/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4529.9700	4282.0400	4.5300	4.2820	0
23/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1512.6300	1641.8400	1.5126	1.6418	1,000
23/04/2024	R035 On 06-February-25			Bond Future	12.7476	12.8297	82.4072	82.0216	0
23/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2297.4800	2139.0600	2.2975	2.1391	0
23/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3911.4000	4138.5900	3.9114	4.1386	0
23/04/2024	R035 On 08-May-25			Bond Future	12.9119	12.9977	79.6610	79.2669	0
23/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1270.1400	1169.6800	1.2701	1.1697	0
23/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6736.2300	7029.9200	6.7362	7.0299	0
23/04/2024	R053 On 02-May-24			Bond Future	12.8507	12.9326	91.8691	91.3059	5,189
23/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1514.4000	1178.0900	1.5144	1.1781	0
23/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	356.6800	583.5700	0.3567	0.5836	0
23/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1563.8600	1220.5400	1.5639	1.2205	0
23/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	338.6200	558.5000	0.3386	0.5585	0
23/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1613.9200	1263.6700	1.6139	1.2637	0
23/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	321.2600	534.2100	0.3213	0.5342	0
23/04/2024	R053 On 01-August-24			Bond Future	12.9799	13.0651	93.8732	93.2979	0
23/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3206.9900	2899.7700	3.2070	2.8998	0
23/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2197.9700	2466.0100	2.1980	2.4660	0
23/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3247.0400	2937.5800	3.2470	2.9376	0
23/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2171.5600	2437.3600	2.1716	2.4374	0
23/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3287.0900	2975.4000	3.2871	2.9754	0
23/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2145.2500	2408.8200	2.1453	2.4088	0
23/04/2024	R053 On 07-November-24			Bond Future	13.1262	13.2154	90.2131	89.6241	0
23/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2461.4200	2232.9000	2.4614	2.2329	0
23/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4750.5500	5111.0800	4.7506	5.1111	0
23/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2492.0300	2261.6500	2.4920	2.2617	0
23/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4711.5100	5070.1800	4.7115	5.0702	0
23/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2522.8300	2290.5900	2.5228	2.2906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4672.7500	5029.5600	4.6728	5.0296	0
23/04/2024	R053 On 06-February-25			Bond Future	13.2713	13.3643	92.1722	91.5701	0
23/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3300.4000	3048.1500	3.3004	3.0482	0
23/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5508.4600	5858.3600	5.5085	5.8584	0
23/04/2024	R053 On 08-May-25			Bond Future	13.4254	13.5226	88.2795	87.6642	0
23/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2582.8000	2376.9400	2.5828	2.3769	0
23/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7870.5100	8280.0000	7.8705	8.2800	0
23/04/2024	R186 On 02-May-24			Bond Future	9.3587	9.4306	106.5377	106.3714	48,411
23/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3237.5500	3403.9300	3.2376	3.4039	0
23/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3213.4300	3379.8100	3.2134	3.3798	0
23/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3189.3100	3355.6900	3.1893	3.3557	0
23/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	874.6700	730.1300	0.8747	0.7301	2,030
23/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	18.2900	40.1300	0.0183	0.0401	0
23/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2379.0300	2212.8200	2.3790	2.2128	0
23/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0500	0.2200	0.0001	0.0002	2,030
23/04/2024	R186 On 01-August-24			Bond Future	9.4171	9.4974	103.5540	103.3842	85,971
23/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	78.9400	61.5900	0.0789	0.0616	0
23/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1654.3800	1806.8500	1.6544	1.8069	0
23/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	81.9700	64.0800	0.0820	0.0641	0
23/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1635.8300	1787.7600	1.6358	1.7878	0
23/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	85.2100	66.7500	0.0852	0.0668	0
23/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1617.4900	1768.8500	1.6175	1.7689	0
23/04/2024	R186 On 07-November-24			Bond Future	9.4922	9.5842	105.9948	105.8207	34,925
23/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	513.2700	453.3600	0.5133	0.4534	0
23/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1202.4800	1316.6300	1.2025	1.3166	0
23/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	522.3300	461.7500	0.5223	0.4618	0
23/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1192.4300	1305.9100	1.1924	1.3059	0
23/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	531.4600	470.2300	0.5315	0.4702	0
23/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1182.4600	1295.2900	1.1825	1.2953	0
23/04/2024	R186 On 06-February-25			Bond Future	9.5949	9.7008	102.9819	102.8037	0
23/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	482.5900	426.6800	0.4826	0.4267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1439.8300	1562.0700	1.4398	1.5621	0
23/04/2024	R186 On 08-May-25			Bond Future	9.7507	9.8751	105.1941	105.0118	0
23/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	215.2500	183.7400	0.2153	0.1837	0
23/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2119.1900	2270.0300	2.1192	2.2700	0
23/04/2024	R202 On 02-May-24			Bond Future	257.5990	257.8186	257.5990	257.8186	0
23/04/2024	R202 On 01-August-24			Bond Future	258.1828	258.4078	258.1828	258.4078	441
23/04/2024	R202 On 07-November-24			Bond Future	264.3350	264.5648	264.3350	264.5648	460
23/04/2024	R202 On 06-February-25			Bond Future	264.8959	265.1297	264.8959	265.1297	0
23/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1894.1000	1660.3500	1.8941	1.6604	0
23/04/2024	R202 On 08-May-25			Bond Future	270.6523	270.8902	270.6523	270.8902	0
23/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1657.7000	1419.8100	1.6577	1.4198	0
23/04/2024	R209 On 02-May-24			Bond Future	12.3950	12.4617	62.8930	62.5989	9,370
23/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5763.2400	6057.3100	5.7632	6.0573	0
23/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5713.2800	6007.3500	5.7133	6.0074	0
23/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5663.3800	5957.4500	5.6634	5.9575	0
23/04/2024	R209 On 01-August-24			Bond Future	12.5175	12.5867	64.2650	63.9646	10,137
23/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	405.1000	353.1800	0.4051	0.3532	0
23/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3735.2000	3983.6900	3.7352	3.9837	0
23/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	415.3100	362.3700	0.4153	0.3624	0
23/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3698.6400	3946.1100	3.6986	3.9461	0
23/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	425.7000	371.7300	0.4257	0.3717	0
23/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3662.3000	3908.7400	3.6623	3.9087	0
23/04/2024	R209 On 07-November-24			Bond Future	12.6571	12.7293	62.6225	62.3149	5,237
23/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1324.3900	1217.2600	1.3244	1.2173	0
23/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3278.5200	3479.0300	3.2785	3.4790	0
23/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1342.0700	1233.9600	1.3421	1.2340	0
23/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3251.5700	3451.1000	3.2516	3.4511	0
23/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1360.0500	1250.9600	1.3601	1.2510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3224.9700	3423.5200	3.2250	3.4235	0
23/04/2024	R209 On 06-February-25			Bond Future	12.7967	12.8718	63.9828	63.6683	0
23/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2001.8300	1873.6000	2.0018	1.8736	0
23/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3526.9500	3713.2200	3.5270	3.7132	0
23/04/2024	R209 On 08-May-25			Bond Future	12.9462	13.0244	62.2006	61.8792	0
23/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1214.1800	1127.2400	1.2142	1.1272	0
23/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5793.3500	6027.8600	5.7934	6.0279	0
23/04/2024	R210 On 02-May-24			Bond Future	232.8464	232.9518	232.8464	232.9518	110
23/04/2024	R210 On 01-August-24			Bond Future	237.9837	238.0919	237.9837	238.0919	823
23/04/2024	R210 On 07-November-24			Bond Future	240.3046	240.4146	240.3046	240.4146	0
23/04/2024	R210 On 06-February-25			Bond Future	245.5830	245.6947	245.5830	245.6947	0
23/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	5972.9500	6084.7100	5.9730	6.0847	0
23/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R210 On 08-May-25			Bond Future	247.4874	247.6006	247.4874	247.6006	0
23/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	542.5700	429.4300	0.5426	0.4294	0
23/04/2024	R213 On 02-May-24			Bond Future	11.2087	11.2804	81.5947	81.3032	18,567
23/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3899.2400	4190.7700	3.8992	4.1908	0
23/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3856.0100	4147.5400	3.8560	4.1475	0
23/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3812.8000	4104.3300	3.8128	4.1043	0
23/04/2024	R213 On 01-August-24			Bond Future	11.3188	11.3941	83.3748	83.0770	24,526
23/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	622.1300	542.9700	0.6221	0.5430	0
23/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2467.0100	2685.5900	2.4670	2.6856	0
23/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	635.2400	554.8500	0.6352	0.5549	0
23/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2439.3500	2656.7000	2.4394	2.6567	0
23/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	648.3700	566.7400	0.6484	0.5667	0
23/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2411.7400	2627.8500	2.4117	2.6279	0
23/04/2024	R213 On 07-November-24			Bond Future	11.4553	11.5349	81.7784	81.4734	10,002
23/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1504.4500	1380.4800	1.5045	1.3805	0
23/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2453.3100	2634.3100	2.4533	2.6343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1522.4200	1397.4900	1.5224	1.3975	0
23/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2432.3200	2612.3600	2.4323	2.6124	0
23/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1540.5200	1414.6200	1.5405	1.4146	0
23/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2411.4900	2590.5600	2.4115	2.5906	0
23/04/2024	R213 On 06-February-25			Bond Future	11.6013	11.6854	83.5554	83.2435	0
23/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1950.4700	1816.8700	1.9505	1.8169	0
23/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2891.7200	3069.9400	2.8917	3.0699	0
23/04/2024	R213 On 08-May-25			Bond Future	11.7553	11.8441	81.7890	81.4702	0
23/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	838.0800	765.8600	0.8381	0.7659	0
23/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5438.9000	5685.4700	5.4389	5.6855	0
23/04/2024	R214 On 02-May-24			Bond Future	12.6792	12.7509	58.6221	58.3006	12,822
23/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5934.2900	6255.8200	5.9343	6.2558	0
23/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5881.8500	6203.3800	5.8819	6.2034	0
23/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5829.4700	6151.0000	5.8295	6.1510	0
23/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	6.7300	4.6300	0.0067	0.0046	8,000
23/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2617.0700	2936.5000	2.6171	2.9365	0
23/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	8.5100	5.8600	0.0085	0.0059	5,110
23/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2522.3400	2841.2200	2.5223	2.8412	0
23/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1054.0200	853.6600	1.0540	0.8537	0
23/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	203.9100	325.0800	0.2039	0.3251	13,110
23/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3604.6100	3287.2200	3.6046	3.2872	0
23/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	2.0600	6.2000	0.0021	0.0062	13,110
23/04/2024	R214 On 01-August-24			Bond Future	12.7956	12.8698	59.9010	59.5726	9,124
23/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	496.9900	430.1300	0.4970	0.4301	0
23/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3433.8400	3695.4000	3.4338	3.6954	0
23/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	509.0000	440.9100	0.5090	0.4409	0
23/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3397.8500	3658.1800	3.3979	3.6582	0
23/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	521.1000	451.7700	0.5211	0.4518	0
23/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3362.0100	3621.1000	3.3620	3.6211	0
23/04/2024	R214 On 07-November-24			Bond Future	12.9310	13.0083	58.0056	57.6693	2,015
23/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1595.5400	1465.0300	1.5955	1.4650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3072.1000	3277.9000	3.0721	3.2779	0
23/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1615.5000	1483.9200	1.6155	1.4839	0
23/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3046.5900	3251.3200	3.0466	3.2513	0
23/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1635.7500	1503.1000	1.6358	1.5031	0
23/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3021.4100	3225.0700	3.0214	3.2251	0
23/04/2024	R214 On 06-February-25			Bond Future	13.0685	13.1488	59.2657	58.9219	0
23/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1999.0500	1858.9400	1.9991	1.8589	0
23/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3573.9600	3777.6200	3.5740	3.7776	0
23/04/2024	R214 On 08-May-25			Bond Future	13.2071	13.2905	57.2310	56.8796	0
23/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1618.8400	1504.0000	1.6188	1.5040	0
23/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5202.1600	5438.6800	5.2022	5.4387	0
23/04/2024	R248 On 02-May-24			Bond Future	12.9003	12.9721	71.0666	70.6840	23,428
23/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8949.7700	9332.3900	8.9498	9.3324	0
23/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8553.7900	8936.4100	8.5538	8.9364	0
23/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8488.1300	8870.7500	8.4881	8.8708	0
23/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8422.5700	8805.1900	8.4226	8.8052	0
23/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	16.3800	11.3800	0.0164	0.0114	0
23/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2792.7700	3170.3900	2.7928	3.1704	0
23/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1537.8600	1270.1900	1.5379	1.2702	0
23/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	170.7800	285.7300	0.1708	0.2857	0
23/04/2024	R248 On 01-August-24			Bond Future	13.0262	13.1008	72.6170	72.2261	245,487
23/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	484.0600	416.4900	0.4841	0.4165	0
23/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4505.8400	4829.1400	4.5058	4.8291	0
23/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	496.5000	427.5800	0.4965	0.4276	0
23/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4460.1000	4782.0500	4.4601	4.7821	0
23/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	509.1600	438.8700	0.5092	0.4389	0
23/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4414.6600	4735.2400	4.4147	4.7352	0
23/04/2024	R248 On 07-November-24			Bond Future	13.1724	13.2504	69.8764	69.4762	11,080
23/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1785.2900	1637.1500	1.7853	1.6372	0
23/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3866.3000	4118.3900	3.8663	4.1184	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1808.4100	1659.0000	1.8084	1.6590	0
23/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3834.9900	4085.8100	3.8350	4.0858	0
23/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1831.4900	1680.8100	1.8315	1.6808	0
23/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3803.7200	4053.2700	3.8037	4.0533	0
23/04/2024	R248 On 06-February-25			Bond Future	13.3210	13.4023	71.3943	70.9851	0
23/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1853.5300	1713.1600	1.8535	1.7132	0
23/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5075.6500	5344.4000	5.0757	5.3444	0
23/04/2024	R248 On 08-May-25			Bond Future	13.4708	13.5556	68.4746	68.0565	0
23/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1845.9100	1713.9800	1.8459	1.7140	0
23/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6427.8100	6714.0500	6.4278	6.7141	0
23/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0