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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
24/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	2025 On 02-May-24			Bond Future	179.2014	179.2420	179.2014	179.2420	1,379
24/04/2024	2025 On 01-August-24			Bond Future	181.3090	181.3513	181.3090	181.3513	5,540
24/04/2024	2025 On 07-November-24			Bond Future	185.6307	185.6728	185.6307	185.6728	4,944
24/04/2024	2029 On 02-May-24			Bond Future	128.4002	128.4327	128.4002	128.4327	408
24/04/2024	2029 On 01-August-24			Bond Future	131.2325	131.2664	131.2325	131.2664	8,391
24/04/2024	2029 On 07-November-24			Bond Future	132.9542	132.9880	132.9542	132.9880	0
24/04/2024	2029 On 06-February-25			Bond Future	135.8759	135.9093	135.8759	135.9093	0
24/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3475.9300	3509.3300	3.4759	3.5093	0
24/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2029 On 08-May-25			Bond Future	137.3896	137.4224	137.3896	137.4224	0
24/04/2024	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
24/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	460.3600	427.5800	0.4604	0.4276	0
24/04/2024	2030 On 02-May-24			Bond Future	10.7603	10.6735	90.5187	90.8568	53,467
24/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
24/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4410.4900	4072.3900	4.4105	4.0724	0
24/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3793.3700	3455.2700	3.7934	3.4553	0
24/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3752.4100	3414.3100	3.7524	3.4143	0
24/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3711.4700	3373.3700	3.7115	3.3734	0
24/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.4500	2.8700	0.0005	0.0029	1,000
24/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2373.5600	2037.8800	2.3736	2.0379	0
24/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	161.3700	300.3500	0.1614	0.3004	500
24/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	708.9600	509.8400	0.7090	0.5098	0
24/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	517.8100	761.1800	0.5178	0.7612	1,080
24/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	285.9600	191.2300	0.2860	0.1912	0
24/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1430.0100	1751.9800	1.4300	1.7520	500
24/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	44.9000	28.7700	0.0449	0.0288	0
24/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4442.6800	4780.7700	4.4427	4.7808	0
24/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	1,000
24/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6027.8900	6365.9900	6.0279	6.3660	0
24/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
24/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8712.7500	9050.8500	8.7128	9.0509	0
24/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/04/2024	2030 On 01-August-24			Bond Future	10.8736	10.7815	88.4872	88.8332	115,567
24/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	364.2800	448.5800	0.3643	0.4486	600
24/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2896.5500	2634.9000	2.8966	2.6349	0
24/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	522.4600	630.5100	0.5225	0.6305	0
24/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2435.9800	2198.0800	2.4360	2.1981	0
24/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	533.6900	643.2900	0.5337	0.6433	0
24/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2408.7200	2172.3700	2.4087	2.1724	0
24/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	545.2400	656.4100	0.5452	0.6564	0
24/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2381.7900	2147.0100	2.3818	2.1470	0
24/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1003.2300	1166.3200	1.0032	1.1663	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1619.2000	1436.3400	1.6192	1.4363	0
24/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2323.7000	2573.8300	2.3237	2.5738	0
24/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	705.9700	610.1500	0.7060	0.6102	600
24/04/2024	2030 On 07-November-24			Bond Future	10.9966	10.8987	90.5731	90.9266	33,476
24/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	655.2500	755.7100	0.6553	0.7557	600
24/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3547.6000	3294.5600	3.5476	3.2946	0
24/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1314.7600	1472.4200	1.3148	1.4724	600
24/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2355.1700	2159.3300	2.3552	2.1593	0
24/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1364.2000	1525.3600	1.3642	1.5254	0
24/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2294.9800	2102.6400	2.2950	2.1026	0
24/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1380.7400	1543.0500	1.3807	1.5431	0
24/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2275.0100	2083.8200	2.2750	2.0838	0
24/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1397.6400	1561.1200	1.3976	1.5611	0
24/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2255.4300	2065.4100	2.2554	2.0654	0
24/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	3998.2200	4270.9700	3.9982	4.2710	0
24/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	780.6000	699.8500	0.7806	0.6999	600
24/04/2024	2030 On 06-February-25			Bond Future	11.1299	11.0261	88.5315	88.8920	0
24/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1387.6100	1537.4700	1.3876	1.5375	0
24/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2962.1300	2751.5700	2.9621	2.7516	0
24/04/2024	2030 On 08-May-25			Bond Future	11.2926	11.1821	90.4337	90.8010	0
24/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	496.5000	570.8400	0.4965	0.5708	0
24/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5160.3600	4867.4300	5.1604	4.8674	0
24/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	820.6300	926.6000	0.8206	0.9266	1,640
24/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4153.9000	3892.6000	4.1539	3.8926	0
24/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1280.0300	1421.2000	1.2800	1.4212	2,280
24/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3306.1200	3080.0200	3.3061	3.0800	0
24/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3438.3300	3678.2900	3.4383	3.6783	0
24/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1581.8700	1454.5600	1.5819	1.4546	1,640
24/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4406.7700	4673.3000	4.4068	4.6733	0
24/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1207.1600	1106.4200	1.2072	1.1064	2,280
24/04/2024	2032 On 02-May-24			Bond Future	11.6414	11.5753	83.6013	83.8988	112,256
24/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
24/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6315.9500	6018.5300	6.3160	6.0185	0
24/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

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24/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6020.3800	5722.9600	6.0204	5.7230	0
24/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5141.2300	4843.8100	5.1412	4.8438	0
24/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5092.7100	4795.2900	5.0927	4.7953	0
24/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5044.2400	4746.8200	5.0442	4.7468	0
24/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4995.7900	4698.3700	4.9958	4.6984	0
24/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4899.0100	4601.5900	4.8990	4.6016	0
24/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
24/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4609.4900	4312.0700	4.6095	4.3121	0
24/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0100	0.1000	0.0000	0.0001	1,000
24/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3605.8600	3308.5300	3.6059	3.3085	0
24/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	2.1700	7.8300	0.0022	0.0078	500
24/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2525.8300	2234.0700	2.5258	2.2341	0
24/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	13.2700	34.6200	0.0133	0.0346	0
24/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1979.2900	1703.2200	1.9793	1.7032	500
24/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	30.8900	69.3400	0.0309	0.0693	0
24/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1673.8000	1414.8300	1.6738	1.4148	17,000
24/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	63.3500	125.2900	0.0634	0.1253	1,550
24/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1384.7500	1149.2700	1.3848	1.1493	0
24/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	962.3600	1211.9700	0.9624	1.2120	0
24/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	210.0800	162.2700	0.2101	0.1623	500
24/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5406.2600	5703.6900	5.4063	5.7037	0
24/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	1,000
24/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6545.4800	6842.9000	6.5455	6.8429	0
24/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7226.4200	7523.8400	7.2264	7.5238	0
24/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
24/04/2024	2032 On 01-August-24			Bond Future	11.7693	11.6999	85.4247	85.7290	99,767
24/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	460.2300	537.4400	0.4602	0.5374	600
24/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3411.4500	3184.3500	3.4115	3.1844	0

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24/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	482.4000	562.1500	0.4824	0.5622	0
24/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3342.1000	3117.5400	3.3421	3.1175	0
24/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	493.7400	574.7800	0.4937	0.5748	0
24/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3307.7300	3084.4600	3.3077	3.0845	0
24/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	505.2700	587.6000	0.5053	0.5876	0
24/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3273.5800	3051.6000	3.2736	3.0516	0
24/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1247.0000	1393.0000	1.2470	1.3930	600
24/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1947.7400	1789.4300	1.9477	1.7894	0
24/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3095.4800	3324.3800	3.0955	3.3244	0
24/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	772.7800	697.3700	0.7728	0.6974	600
24/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3840.6500	4088.4900	3.8407	4.0885	0
24/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	555.7600	499.2900	0.5558	0.4993	11,000
24/04/2024	2032 On 07-November-24			Bond Future	11.9180	11.8450	83.2712	83.5821	52,526
24/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	791.1800	879.9600	0.7912	0.8800	600
24/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4320.2500	4098.1200	4.3203	4.0981	0
24/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1330.2300	1454.7800	1.3302	1.4548	0
24/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3263.2500	3076.8900	3.2633	3.0769	0
24/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1347.6500	1473.2100	1.3477	1.4732	0
24/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3236.8800	3051.5300	3.2369	3.0515	0
24/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1365.2000	1491.7700	1.3652	1.4918	0
24/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3210.6800	3026.3400	3.2107	3.0263	0
24/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1589.6900	1728.4100	1.5897	1.7284	600
24/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2912.3500	2740.1600	2.9124	2.7402	0
24/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1648.7100	1790.4400	1.6487	1.7904	1,615
24/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2841.3200	2672.1400	2.8413	2.6721	0
24/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5135.6700	5380.9900	5.1357	5.3810	0
24/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	895.5700	829.9800	0.8956	0.8300	600
24/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6442.1200	6707.1300	6.4421	6.7071	0
24/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	596.4000	550.5000	0.5964	0.5505	1,615
24/04/2024	2032 On 06-February-25			Bond Future	12.0710	11.9945	85.0808	85.3977	0
24/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2027.2600	2170.9700	2.0273	2.1710	0
24/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3494.2900	3321.0400	3.4943	3.3210	0
24/04/2024	2032 On 08-May-25			Bond Future	12.2395	12.1591	82.7426	83.0655	0
24/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	877.8700	957.0100	0.8779	0.9570	0

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24/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6440.1300	6196.3400	6.4401	6.1963	0
24/04/2024	2033 On 02-May-24			Bond Future	120.4482	120.3796	120.4482	120.3796	927
24/04/2024	2033 On 01-August-24			Bond Future	123.1051	123.0355	123.1051	123.0355	6,860
24/04/2024	2033 On 07-November-24			Bond Future	124.5353	124.4632	124.5353	124.4632	0
24/04/2024	2033 On 06-February-25			Bond Future	127.2721	127.1972	127.2721	127.1972	0
24/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2332.0600	2257.2200	2.3321	2.2572	0
24/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2033 On 08-May-25			Bond Future	128.4976	128.4200	128.4976	128.4200	0
24/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2122.4000	2200.0200	2.1224	2.2000	0
24/04/2024	2037 On 02-May-24			Bond Future	12.7229	12.6725	75.9420	76.1941	41,607
24/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6884.3200	6632.2000	6.8843	6.6322	0
24/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6827.5700	6575.4500	6.8276	6.5755	0
24/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6770.8700	6518.7500	6.7709	6.5188	0
24/04/2024	2037 On 01-August-24			Bond Future	12.8687	12.8160	73.3422	73.6002	188,799
24/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	412.3600	468.3400	0.4124	0.4683	0
24/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4369.6400	4167.6200	4.3696	4.1676	0
24/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	422.8900	479.8800	0.4229	0.4799	0
24/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4327.4000	4126.3900	4.3274	4.1264	0
24/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	433.6100	491.6200	0.4336	0.4916	1,383
24/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4285.4000	4085.4100	4.2854	4.0854	0
24/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2727.1900	2901.7400	2.7272	2.9017	0
24/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1274.9100	1191.4600	1.2749	1.1915	1,383
24/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4982.2400	5201.6500	4.9822	5.2017	0
24/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	538.5200	499.9300	0.5385	0.4999	1,383
24/04/2024	2037 On 07-November-24			Bond Future	13.0235	12.9687	75.0709	75.3345	9,175
24/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1564.8000	1672.7200	1.5648	1.6727	0
24/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3787.1800	3631.5500	3.7872	3.6316	0
24/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1585.1900	1693.9700	1.5852	1.6940	0
24/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3757.5200	3602.7500	3.7575	3.6028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1605.7200	1715.3500	1.6057	1.7154	0
24/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3728.0400	3574.1200	3.7280	3.5741	0
24/04/2024	2037 On 06-February-25			Bond Future	13.1814	13.1244	72.4413	72.7100	0
24/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2138.1400	2256.8500	2.1381	2.2569	0
24/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4157.4900	4007.5400	4.1575	4.0075	0
24/04/2024	2037 On 08-May-25			Bond Future	13.3555	13.2962	73.9966	74.2702	3,975
24/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1348.6500	1430.9600	1.3487	1.4310	0
24/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6703.8400	6512.5000	6.7038	6.5125	0
24/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3531.7300	3681.1500	3.5317	3.6812	7,500
24/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3557.2100	3432.9800	3.5572	3.4330	0
24/04/2024	2038 On 02-May-24			Bond Future	130.7106	130.6638	130.7106	130.6638	3,045
24/04/2024	2038 On 01-August-24			Bond Future	131.5178	131.4707	131.5178	131.4707	3,251
24/04/2024	2038 On 07-November-24			Bond Future	134.6526	134.6033	134.6526	134.6033	1,615
24/04/2024	2038 On 06-February-25			Bond Future	135.4817	135.4302	135.4817	135.4302	0
24/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	251.6500	200.2000	0.2517	0.2002	0
24/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2038 On 08-May-25			Bond Future	138.4268	138.3728	138.4268	138.3728	0
24/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1253.1800	1307.2000	1.2532	1.3072	0
24/04/2024	2040 On 02-May-24			Bond Future	12.9279	12.9026	76.2131	76.3465	91,583
24/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7541.9500	7408.6000	7.5420	7.4086	0
24/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7480.7600	7347.4100	7.4808	7.3474	0
24/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7419.6500	7286.3000	7.4197	7.2863	0
24/04/2024	2040 On 01-August-24			Bond Future	13.0735	13.0471	73.3689	73.5055	44,221
24/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	411.5500	442.4400	0.4116	0.4424	680
24/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4694.6800	4588.9300	4.6947	4.5889	0
24/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	456.1700	489.3700	0.4562	0.4894	0
24/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4514.1600	4410.7200	4.5142	4.4107	0
24/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	467.8800	501.6700	0.4679	0.5017	0
24/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4469.7400	4366.8900	4.4697	4.3669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	479.6800	514.0600	0.4797	0.5141	0
24/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4425.4800	4323.2200	4.4255	4.3232	0
24/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1449.2800	1518.1900	1.4493	1.5182	0
24/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2459.1500	2391.4200	2.4592	2.3914	680
24/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1621.9700	1695.2600	1.6220	1.6953	7,500
24/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2264.0600	2200.7100	2.2641	2.2007	0
24/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3222.3100	3323.7600	3.2223	3.3238	0
24/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1170.4500	1135.2600	1.1705	1.1353	680
24/04/2024	2040 On 07-November-24			Bond Future	13.2277	13.2002	75.0982	75.2375	80,938
24/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1787.8800	1850.5800	1.7879	1.8506	0
24/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3793.3000	3716.6900	3.7933	3.7167	0
24/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1810.4700	1873.6400	1.8105	1.8736	0
24/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3763.0800	3686.9400	3.7631	3.6869	0
24/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1833.2100	1896.8300	1.8332	1.8968	0
24/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3733.0700	3657.3800	3.7331	3.6574	0
24/04/2024	2040 On 06-February-25			Bond Future	13.3843	13.3558	72.2185	72.3602	14
24/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2223.7200	2288.1500	2.2237	2.2882	0
24/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4430.6300	4353.3400	4.4306	4.3533	0
24/04/2024	2040 On 08-May-25			Bond Future	13.5556	13.5260	73.7686	73.9126	3,900
24/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1702.3400	1752.9900	1.7023	1.7530	0
24/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6433.2500	6339.9100	6.4333	6.3399	0
24/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3412.4500	3489.6000	3.4125	3.4896	7,500
24/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4027.2100	3960.3700	4.0272	3.9604	0
24/04/2024	2044 On 02-May-24			Bond Future	13.0125	12.9871	72.2624	72.3960	57,979
24/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7810.4800	7676.8300	7.8105	7.6768	0
24/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7747.9600	7614.3100	7.7480	7.6143	0
24/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7685.5200	7551.8700	7.6855	7.5519	0
24/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	8.9300	16.8400	0.0089	0.0168	0
24/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2786.8000	2661.0600	2.7868	2.6611	4,200
24/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	108.8400	153.3300	0.1088	0.1533	0
24/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1508.9500	1419.7900	1.5090	1.4198	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
24/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	528.4100	629.7900	0.5284	0.6298	0
24/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	594.0800	561.8100	0.5941	0.5618	10,030
24/04/2024	2044 On 01-August-24			Bond Future	13.1537	13.1272	69.4571	69.5941	119,442
24/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	339.9900	366.9400	0.3400	0.3669	0
24/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5094.7800	4984.8200	5.0948	4.9848	0
24/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	349.4500	376.9400	0.3495	0.3769	0
24/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5046.7700	4937.3500	5.0468	4.9374	0
24/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	359.2000	387.2200	0.3592	0.3872	0
24/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4999.1100	4890.2200	4.9991	4.8902	0
24/04/2024	2044 On 07-November-24			Bond Future	13.3028	13.2752	71.0942	71.2339	234
24/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1701.0000	1762.7300	1.7010	1.7627	0
24/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3786.9600	3709.0200	3.7870	3.7090	0
24/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1723.1000	1785.3000	1.7231	1.7853	0
24/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3755.9900	3678.5200	3.7560	3.6785	0
24/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1745.1400	1807.8100	1.7451	1.8078	0
24/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3725.0300	3648.0300	3.7250	3.6480	0
24/04/2024	2044 On 06-February-25			Bond Future	13.4538	13.4251	68.2528	68.3949	0
24/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2249.9100	2314.8800	2.2499	2.3149	0
24/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4456.2700	4379.1300	4.4563	4.3791	0
24/04/2024	2044 On 08-May-25			Bond Future	13.6183	13.5886	69.7176	69.8620	0
24/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1758.7300	1810.6500	1.7587	1.8107	0
24/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6365.9200	6273.4300	6.3659	6.2734	0
24/04/2024	2046 On 02-May-24			Bond Future	111.7361	112.8660	111.7361	112.8660	11,752
24/04/2024	2046 On 01-August-24			Bond Future	114.2007	115.3564	114.2007	115.3564	10,857
24/04/2024	2046 On 07-November-24			Bond Future	114.7127	115.8950	114.7127	115.8950	5,116
24/04/2024	2046 On 06-February-25			Bond Future	117.2332	118.4405	117.2332	118.4405	0
24/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3223.1700	4430.5400	3.2232	4.4305	0
24/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2046 On 08-May-25			Bond Future	117.5170	118.7494	117.5170	118.7494	0
24/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4453.0200	3220.6200	4.4530	3.2206	0
24/04/2024	2050 On 02-May-24			Bond Future	113.3071	113.3294	113.3071	113.3294	10,505
24/04/2024	2050 On 01-August-24			Bond Future	113.4928	113.5161	113.4928	113.5161	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
24/04/2024	2050 On 07-November-24			Bond Future	116.1979	116.2211	116.1979	116.2211	4,227
24/04/2024	2050 On 06-February-25			Bond Future	116.3784	116.4010	116.3784	116.4010	0
24/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	778.3900	801.0400	0.7784	0.8010	0
24/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2050 On 08-May-25			Bond Future	118.9082	118.9301	118.9082	118.9301	0
24/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2251.8300	2229.8900	2.2518	2.2299	0
24/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	AL37 On 02-May-24			Index Future	925.7270	929.3760	925.7270	929.3760	0
24/04/2024	AL37 On 01-August-24			Index Future	945.9180	949.6470	945.9180	949.6470	0
24/04/2024	AL37 On 07-November-24			Index Future	968.2250	972.0400	968.2250	972.0400	0
24/04/2024	AL37 On 06-February-25			Index Future	989.2870	993.1830	989.2870	993.1830	0
24/04/2024	AL37 On 08-May-25			Index Future	1010.5980	1014.5740	1010.5980	1,014.5740	0
24/04/2024	AL7T On 02-May-24			Index Future	1064.2530	1068.4840	1064.2530	1,068.4840	0
24/04/2024	AL7T On 01-August-24			Index Future	1087.4650	1091.7900	1087.4650	1,091.7900	0
24/04/2024	AL7T On 07-November-24			Index Future	1113.1100	1117.5340	1113.1100	1,117.5340	0
24/04/2024	AL7T On 06-February-25			Index Future	1137.3240	1141.8420	1137.3240	1,141.8420	0
24/04/2024	AL7T On 08-May-25			Index Future	1161.8240	1166.4350	1161.8240	1,166.4350	0
24/04/2024	ALBI On 02-May-24			Index Future	929.0940	931.7520	929.0940	931.7520	56
24/04/2024	ALBI On 01-August-24			Index Future	949.3580	952.0750	949.3580	952.0750	35
24/04/2024	ALBI On 07-November-24			Index Future	971.7460	974.5250	971.7460	974.5250	16
24/04/2024	ALBI On 06-February-25			Index Future	992.8850	995.7220	992.8850	995.7220	0
24/04/2024	ALBI On 08-May-25			Index Future	1014.2730	1017.1680	1014.2730	1,017.1680	0
24/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	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
24/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	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
24/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	ES33 On 02-May-24			Bond Future	13.1150	13.0603	71.2870	71.5161	0
24/04/2024	ES33 On 01-August-24			Bond Future	13.2857	13.2284	72.8595	73.0940	0
24/04/2024	ES33 On 07-November-24			Bond Future	13.4856	13.4257	70.7930	71.0325	0
24/04/2024	ES33 On 06-February-25			Bond Future	13.6916	13.6289	72.3474	72.5916	0
24/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1384.1600	1140.0100	1.3842	1.1400	0
24/04/2024	ES33 On 08-May-25			Bond Future	13.9079	13.8423	70.1145	70.3632	0
24/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4657.5000	4408.7800	4.6575	4.4088	0
24/04/2024	ES42 On 02-May-24			Bond Future	13.4031	13.3629	67.2444	67.4411	0
24/04/2024	ES42 On 01-August-24			Bond Future	13.5526	13.5106	68.7277	68.9290	0
24/04/2024	ES42 On 07-November-24			Bond Future	13.7241	13.6803	66.0973	66.3029	0
24/04/2024	ES42 On 06-February-25			Bond Future	13.8923	13.8468	67.5478	67.7574	0
24/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	845.6600	636.1200	0.8457	0.6361	0
24/04/2024	ES42 On 08-May-25			Bond Future	14.0748	14.0274	64.7458	64.9592	0
24/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3885.1000	3671.6900	3.8851	3.6717	0
24/04/2024	GOVI On 02-May-24			GOVI	915.1360	917.7720	915.1360	917.7720	68
24/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	358340.0000	331980.0000	35.8340	33.1980	0
24/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	358440.0000	332080.0000	35.8440	33.2080	0
24/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	358540.0000	332180.0000	35.8540	33.2180	0
24/04/2024	GOVI On 01-August-24			GOVI	935.0950	937.7900	935.0950	937.7900	664
24/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	82750.0000	55800.0000	8.2750	5.5800	0
24/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	82850.0000	55900.0000	8.2850	5.5900	0
24/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	82950.0000	56000.0000	8.2950	5.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	GOVI On 07-November-24			GOVI	957.1470	959.9040	957.1470	959.9040	0
24/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	83670.0000	111240.0000	8.3670	11.1240	0
24/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	83570.0000	111140.0000	8.3570	11.1140	0
24/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	83470.0000	111040.0000	8.3470	11.1040	0
24/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 06-February-25			GOVI	977.9690	980.7820	977.9690	980.7820	0
24/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	59690.0000	87820.0000	5.9690	8.7820	0
24/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 08-May-25			GOVI	999.0350	1001.9070	999.0350	1,001.9070	0
24/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	229650.0000	200930.0000	22.9650	20.0930	0
24/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/04/2024	IGOV On 02-May-24			Index Future	344.0810	344.5360	344.0810	344.5360	23
24/04/2024	IGOV On 01-August-24			Index Future	351.6710	352.1370	351.6710	352.1370	575
24/04/2024	IGOV On 07-November-24			Index Future	360.0540	360.5300	360.0540	360.5300	16
24/04/2024	IGOV On 06-February-25			Index Future	367.9680	368.4540	367.9680	368.4540	0
24/04/2024	IGOV On 08-May-25			Index Future	375.9740	376.4700	375.9740	376.4700	0
24/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/04/2024	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
24/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
24/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3600	91.6600	91.6400	0
24/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
24/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
24/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
24/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3600	8.4200	91.6400	91.5800	0
24/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.4300	91.6400	91.5700	0
24/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.4600	91.6200	91.5400	0
24/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.4700	91.6300	91.5300	0
24/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.4300	91.6800	91.5700	0
24/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.4600	91.6500	91.5400	0
24/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.4700	91.6200	91.5300	0
24/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.4700	91.6200	91.5300	0
24/04/2024	R035 On 02-May-24			Bond Future	12.3669	12.3010	81.1022	81.4329	115,684
24/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6210.2000	5879.4700	6.2102	5.8795	0
24/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6154.6300	5823.9000	6.1546	5.8239	0
24/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6099.1200	5768.3900	6.0991	5.7684	0
24/04/2024	R035 On 01-August-24			Bond Future	12.5007	12.4319	82.8710	83.2094	73,818
24/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	488.6100	570.0400	0.4886	0.5700	0
24/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4084.6400	3827.7200	4.0846	3.8277	0
24/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	500.6300	583.4500	0.5006	0.5835	0
24/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4044.5000	3788.9700	4.0445	3.7890	0
24/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	512.8600	597.0600	0.5129	0.5971	0
24/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4004.6100	3750.4600	4.0046	3.7505	0
24/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3557.4700	3810.9800	3.5575	3.8110	0
24/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	926.5700	841.7300	0.9266	0.8417	7,500
24/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3661.1300	3917.5400	3.6611	3.9175	0
24/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	890.1100	808.1700	0.8901	0.8082	8,650
24/04/2024	R035 On 07-November-24			Bond Future	12.6591	12.5872	80.3091	80.6549	90,200
24/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1487.4100	1623.6100	1.4874	1.6236	0
24/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3881.8000	3672.2100	3.8818	3.6722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1507.2200	1644.5400	1.5072	1.6445	0
24/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3851.6500	3643.1800	3.8517	3.6432	0
24/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1527.1800	1665.6200	1.5272	1.6656	0
24/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3821.6900	3614.3400	3.8217	3.6143	0
24/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1547.0600	1686.6000	1.5471	1.6866	1,000
24/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3791.7000	3585.4500	3.7917	3.5855	0
24/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4289.9800	4529.9700	4.2900	4.5300	0
24/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1618.4300	1512.6300	1.6184	1.5126	1,000
24/04/2024	R035 On 06-February-25			Bond Future	12.8227	12.7476	82.0546	82.4072	0
24/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2142.6100	2297.4800	2.1426	2.2975	0
24/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4109.1700	3911.4000	4.1092	3.9114	0
24/04/2024	R035 On 08-May-25			Bond Future	12.9901	12.9119	79.3016	79.6610	0
24/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1171.8000	1270.1400	1.1718	1.2701	0
24/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6997.3400	6736.2300	6.9973	6.7362	0
24/04/2024	R053 On 02-May-24			Bond Future	12.8815	12.8507	91.6561	91.8691	5,189
24/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1323.8200	1514.4000	1.3238	1.5144	0
24/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	379.0500	356.6800	0.3791	0.3567	0
24/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1371.5200	1563.8600	1.3715	1.5639	0
24/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	359.2300	338.6200	0.3592	0.3386	0
24/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1419.9100	1613.9200	1.4199	1.6139	0
24/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	340.2000	321.2600	0.3402	0.3213	0
24/04/2024	R053 On 01-August-24			Bond Future	13.0120	12.9799	93.6552	93.8732	0
24/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3069.9800	3206.9900	3.0700	3.2070	0
24/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2278.9500	2197.9700	2.2790	2.1980	0
24/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3109.1900	3247.0400	3.1092	3.2470	0
24/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2251.7000	2171.5600	2.2517	2.1716	0
24/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3148.4100	3287.0900	3.1484	3.2871	0
24/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2224.5600	2145.2500	2.2246	2.1453	0
24/04/2024	R053 On 07-November-24			Bond Future	13.1598	13.1262	89.9906	90.2131	0
24/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2361.6900	2461.4200	2.3617	2.4614	0
24/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4873.3200	4750.5500	4.8733	4.7506	0
24/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2391.5600	2492.0300	2.3916	2.4920	0
24/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4833.5400	4711.5100	4.8335	4.7115	0
24/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2421.6200	2522.8300	2.4216	2.5228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4794.0400	4672.7500	4.7940	4.6728	0
24/04/2024	R053 On 06-February-25			Bond Future	13.3062	13.2713	91.9457	92.1722	0
24/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3193.9500	3300.4000	3.1940	3.3004	0
24/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5628.5900	5508.4600	5.6286	5.5085	0
24/04/2024	R053 On 08-May-25			Bond Future	13.4617	13.4254	88.0490	88.2795	0
24/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2496.5800	2582.8000	2.4966	2.5828	0
24/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8014.8200	7870.5100	8.0148	7.8705	0
24/04/2024	R186 On 02-May-24			Bond Future	9.4321	9.3587	106.3679	106.5377	48,411
24/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3407.3800	3237.5500	3.4074	3.2376	0
24/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3383.2600	3213.4300	3.3833	3.2134	0
24/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3359.1400	3189.3100	3.3591	3.1893	0
24/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	714.2700	874.6700	0.7143	0.8747	2,030
24/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	27.7200	18.2900	0.0277	0.0183	0
24/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2209.2000	2379.0300	2.2092	2.3790	0
24/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	2,030
24/04/2024	R186 On 01-August-24			Bond Future	9.4994	9.4171	103.3800	103.5540	85,994
24/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	58.9000	78.9400	0.0589	0.0789	0
24/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1808.4000	1654.3800	1.8084	1.6544	0
24/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	61.3200	81.9700	0.0613	0.0820	0
24/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1789.2400	1635.8300	1.7892	1.6358	0
24/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	63.9100	85.2100	0.0639	0.0852	0
24/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1770.2500	1617.4900	1.7703	1.6175	0
24/04/2024	R186 On 07-November-24			Bond Future	9.5860	9.4922	105.8173	105.9948	34,925
24/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	448.4600	513.2700	0.4485	0.5133	0
24/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1315.1400	1202.4800	1.3151	1.2025	0
24/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	456.8200	522.3300	0.4568	0.5223	0
24/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1304.3900	1192.4300	1.3044	1.1924	0
24/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	465.2500	531.4600	0.4653	0.5315	0
24/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1293.7200	1182.4600	1.2937	1.1825	0
24/04/2024	R186 On 06-February-25			Bond Future	9.7022	9.5949	102.8014	102.9819	0
24/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	423.3200	482.5900	0.4233	0.4826	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1560.9700	1439.8300	1.5610	1.4398	0
24/04/2024	R186 On 08-May-25			Bond Future	9.8757	9.7507	105.0109	105.1941	0
24/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	182.2200	215.2500	0.1822	0.2153	0
24/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2269.4000	2119.1900	2.2694	2.1192	0
24/04/2024	R202 On 02-May-24			Bond Future	257.7474	257.5990	257.7474	257.5990	0
24/04/2024	R202 On 01-August-24			Bond Future	258.3333	258.1828	258.3333	258.1828	441
24/04/2024	R202 On 07-November-24			Bond Future	264.4911	264.3350	264.4911	264.3350	460
24/04/2024	R202 On 06-February-25			Bond Future	265.0575	264.8959	265.0575	264.8959	0
24/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1732.5300	1894.1000	1.7325	1.8941	0
24/04/2024	R202 On 08-May-25			Bond Future	270.8200	270.6523	270.8200	270.6523	0
24/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1489.9800	1657.7000	1.4900	1.6577	0
24/04/2024	R209 On 02-May-24			Bond Future	12.4511	12.3950	62.6454	62.8930	7,377
24/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6010.7800	5763.2400	6.0108	5.7632	0
24/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5960.8200	5713.2800	5.9608	5.7133	0
24/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5910.9200	5663.3800	5.9109	5.6634	0
24/04/2024	R209 On 01-August-24			Bond Future	12.5759	12.5175	64.0117	64.2650	10,137
24/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	351.9100	405.1000	0.3519	0.4051	0
24/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3935.2900	3735.2000	3.9353	3.7352	0
24/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	361.1400	415.3100	0.3611	0.4153	0
24/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3897.7500	3698.6400	3.8978	3.6986	0
24/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	370.5300	425.7000	0.3705	0.4257	0
24/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3860.4100	3662.3000	3.8604	3.6623	0
24/04/2024	R209 On 07-November-24			Bond Future	12.7178	12.6571	62.3637	62.6225	5,237
24/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1224.6000	1324.3900	1.2246	1.3244	0
24/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3437.5700	3278.5200	3.4376	3.2785	0
24/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1241.4200	1342.0700	1.2414	1.3421	0
24/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3409.7600	3251.5700	3.4098	3.2516	0
24/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1258.5400	1360.0500	1.2585	1.3601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3382.3000	3224.9700	3.3823	3.2250	0
24/04/2024	R209 On 06-February-25			Bond Future	12.8597	12.7967	63.7189	63.9828	0
24/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1885.5900	2001.8300	1.8856	2.0018	0
24/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3674.6200	3526.9500	3.6746	3.5270	0
24/04/2024	R209 On 08-May-25			Bond Future	13.0116	12.9462	61.9317	62.2006	0
24/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1135.3700	1214.1800	1.1354	1.2142	0
24/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5983.5000	5793.3500	5.9835	5.7934	0
24/04/2024	R210 On 02-May-24			Bond Future	232.7864	232.8464	232.7864	232.8464	110
24/04/2024	R210 On 01-August-24			Bond Future	237.9213	237.9837	237.9213	237.9837	823
24/04/2024	R210 On 07-November-24			Bond Future	240.2423	240.3046	240.2423	240.3046	0
24/04/2024	R210 On 06-February-25			Bond Future	245.5213	245.5830	245.5213	245.5830	0
24/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	5911.3200	5972.9500	5.9113	5.9730	0
24/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R210 On 08-May-25			Bond Future	247.4269	247.4874	247.4269	247.4874	0
24/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	603.0800	542.5700	0.6031	0.5426	0
24/04/2024	R213 On 02-May-24			Bond Future	11.2903	11.2087	81.2629	81.5947	18,567
24/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4231.0400	3899.2400	4.2310	3.8992	0
24/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4187.8100	3856.0100	4.1878	3.8560	0
24/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4144.6000	3812.8000	4.1446	3.8128	0
24/04/2024	R213 On 01-August-24			Bond Future	11.4047	11.3188	83.0353	83.3748	24,526
24/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	520.8600	622.1300	0.5209	0.6221	0
24/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2705.2200	2467.0100	2.7052	2.4670	0
24/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	532.4600	635.2400	0.5325	0.6352	0
24/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2676.0500	2439.3500	2.6761	2.4394	0
24/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	544.0900	648.3700	0.5441	0.6484	0
24/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2646.9400	2411.7400	2.6469	2.4117	0
24/04/2024	R213 On 07-November-24			Bond Future	11.5459	11.4553	81.4314	81.7784	10,002
24/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1353.8900	1504.4500	1.3539	1.5045	0
24/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2649.7100	2453.3100	2.6497	2.4533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1370.7400	1522.4200	1.3707	1.5224	0
24/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2627.6000	2432.3200	2.6276	2.4323	0
24/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1387.7100	1540.5200	1.3877	1.5405	0
24/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2605.6400	2411.4900	2.6056	2.4115	0
24/04/2024	R213 On 06-February-25			Bond Future	11.6967	11.6013	83.2016	83.5554	0
24/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1790.7800	1950.4700	1.7908	1.9505	0
24/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3085.8000	2891.7200	3.0858	2.8917	0
24/04/2024	R213 On 08-May-25			Bond Future	11.8558	11.7553	81.4284	81.7890	0
24/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	751.6800	838.0800	0.7517	0.8381	0
24/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5713.1000	5438.9000	5.7131	5.4389	0
24/04/2024	R214 On 02-May-24			Bond Future	12.7205	12.6792	58.4366	58.6221	12,822
24/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6119.8000	5934.2900	6.1198	5.9343	0
24/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6067.3600	5881.8500	6.0674	5.8819	0
24/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6014.9800	5829.4700	6.0150	5.8295	0
24/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	2.6500	6.7300	0.0027	0.0067	8,000
24/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2798.5000	2617.0700	2.7985	2.6171	0
24/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	3.4800	8.5100	0.0035	0.0085	5,110
24/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2702.8200	2522.3400	2.7028	2.5223	0
24/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	894.0300	1054.0200	0.8940	1.0540	0
24/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	229.4300	203.9100	0.2294	0.2039	13,110
24/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3418.8600	3604.6100	3.4189	3.6046	0
24/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	1.8200	2.0600	0.0018	0.0021	13,110
24/04/2024	R214 On 01-August-24			Bond Future	12.8384	12.7956	59.7111	59.9010	9,124
24/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	448.6700	496.9900	0.4487	0.4970	0
24/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3575.4000	3433.8400	3.5754	3.4338	0
24/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	459.8600	509.0000	0.4599	0.5090	0
24/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3538.5900	3397.8500	3.5386	3.3979	0
24/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	471.1300	521.1000	0.4711	0.5211	0
24/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3501.9200	3362.0100	3.5019	3.3620	0
24/04/2024	R214 On 07-November-24			Bond Future	12.9755	12.9310	57.8116	58.0056	2,015
24/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1510.7500	1595.5400	1.5108	1.5955	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3181.2800	3072.1000	3.1813	3.0721	0
24/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1530.0600	1615.5000	1.5301	1.6155	0
24/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3155.1200	3046.5900	3.1551	3.0466	0
24/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1549.6700	1635.7500	1.5497	1.6358	0
24/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3129.3000	3021.4100	3.1293	3.0214	0
24/04/2024	R214 On 06-February-25			Bond Future	13.1146	13.0685	59.0680	59.2657	0
24/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1910.5300	1999.0500	1.9105	1.9991	0
24/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3683.1100	3573.9600	3.6831	3.5740	0
24/04/2024	R214 On 08-May-25			Bond Future	13.2548	13.2071	57.0297	57.2310	0
24/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1546.6700	1618.8400	1.5467	1.6188	0
24/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5331.3400	5202.1600	5.3313	5.2022	0
24/04/2024	R248 On 02-May-24			Bond Future	12.9112	12.9003	71.0085	71.0666	23,428
24/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9007.9200	8949.7700	9.0079	8.9498	0
24/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8611.9400	8553.7900	8.6119	8.5538	0
24/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8546.2800	8488.1300	8.5463	8.4881	0
24/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8480.7200	8422.5700	8.4807	8.4226	0
24/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	10.1500	16.3800	0.0102	0.0164	0
24/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2844.6900	2792.7700	2.8447	2.7928	0
24/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1465.9200	1537.8600	1.4659	1.5379	0
24/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	156.9900	170.7800	0.1570	0.1708	0
24/04/2024	R248 On 01-August-24			Bond Future	13.0376	13.0262	72.5572	72.6170	245,491
24/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	466.0500	484.0600	0.4661	0.4841	0
24/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4547.6500	4505.8400	4.5477	4.5058	0
24/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	478.1900	496.5000	0.4782	0.4965	0
24/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4501.6100	4460.1000	4.5016	4.4601	0
24/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	490.5400	509.1600	0.4905	0.5092	0
24/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4455.8600	4414.6600	4.4559	4.4147	0
24/04/2024	R248 On 07-November-24			Bond Future	13.1842	13.1724	69.8157	69.8764	11,080
24/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1754.7800	1785.2900	1.7548	1.7853	0
24/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3896.5100	3866.3000	3.8965	3.8663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1777.6800	1808.4100	1.7777	1.8084	0
24/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3864.9800	3834.9900	3.8650	3.8350	0
24/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1800.5300	1831.4900	1.8005	1.8315	0
24/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3833.4800	3803.7200	3.8335	3.8037	0
24/04/2024	R248 On 06-February-25			Bond Future	13.3332	13.3210	71.3329	71.3943	0
24/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1826.1000	1853.5300	1.8261	1.8535	0
24/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5109.6300	5075.6500	5.1096	5.0757	0
24/04/2024	R248 On 08-May-25			Bond Future	13.4833	13.4708	68.4126	68.4746	0
24/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1820.9900	1845.9100	1.8210	1.8459	0
24/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6464.9500	6427.8100	6.4650	6.4278	0
24/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0