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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
15/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	2025 On 02-May-24			Bond Future	179.4810	179.4007	179.4810	179.4007	9,884
15/04/2024	2025 On 01-August-24			Bond Future	181.6113	181.5293	181.6113	181.5293	500
15/04/2024	2025 On 07-November-24			Bond Future	185.9373	185.8530	185.9373	185.8530	0
15/04/2024	2029 On 02-May-24			Bond Future	129.0044	129.3638	129.0044	129.3638	1,326
15/04/2024	2029 On 01-August-24			Bond Future	131.8533	132.2207	131.8533	132.2207	8,224
15/04/2024	2029 On 07-November-24			Bond Future	133.5950	133.9709	133.5950	133.9709	0
15/04/2024	2029 On 06-February-25			Bond Future	136.5288	136.9124	136.5288	136.9124	0
15/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4128.7900	4512.4300	4.1288	4.5124	0
15/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2029 On 08-May-25			Bond Future	138.0545	138.4460	138.0545	138.4460	0
15/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	204.5400	596.0400	0.2045	0.5960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2030 On 02-May-24			Bond Future	10.8044	10.7197	90.3472	90.6768	114,230
15/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,000
15/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4582.0000	4252.4500	4.5820	4.2525	0
15/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0200	0.2200	0.0000	0.0002	0
15/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3964.9000	3635.5400	3.9649	3.6355	0
15/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0200	0.2700	0.0000	0.0003	0
15/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3923.9400	3594.6300	3.9239	3.5946	0
15/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0300	0.3200	0.0000	0.0003	0
15/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3883.0100	3553.7400	3.8830	3.5537	0
15/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	7.0800	23.3100	0.0071	0.0233	1,000
15/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2551.7000	2238.3700	2.5517	2.2384	0
15/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	257.9900	416.1800	0.2580	0.4162	500
15/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	977.0900	805.7200	0.9771	0.8057	0
15/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	600.8900	833.9800	0.6009	0.8340	1,080
15/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	540.5500	444.0800	0.5406	0.4441	0
15/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1397.5200	1699.5400	1.3975	1.6995	500
15/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	183.9200	156.3800	0.1839	0.1564	0
15/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4275.1900	4605.4000	4.2752	4.6054	0
15/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	4.0500	4.7000	0.0041	0.0047	1,000
15/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5856.6900	6186.4000	5.8567	6.1864	0
15/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.3100	0.4600	0.0003	0.0005	1,080
15/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8541.2400	8870.8000	8.5412	8.8708	0
15/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
15/04/2024	2030 On 01-August-24			Bond Future	10.9197	10.8299	88.3144	88.6512	26,286
15/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	523.6000	635.7800	0.5236	0.6358	0
15/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2609.9500	2385.2900	2.6100	2.3853	0
15/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	534.5200	648.2000	0.5345	0.6482	0
15/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2582.3800	2359.2200	2.5824	2.3592	0
15/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	545.5900	660.7700	0.5456	0.6608	0
15/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2554.9700	2333.3100	2.5550	2.3333	0
15/04/2024	2030 On 07-November-24			Bond Future	11.0461	10.9505	90.3948	90.7394	1,650
15/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1333.8800	1494.9800	1.3339	1.4950	0
15/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2442.9600	2259.4700	2.4430	2.2595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1349.9500	1512.1700	1.3500	1.5122	0
15/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2422.5200	2240.1500	2.4225	2.2402	0
15/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1366.3900	1529.7300	1.3664	1.5297	0
15/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2402.4800	2221.2300	2.4025	2.2212	0
15/04/2024	2030 On 06-February-25			Bond Future	11.1830	11.0814	88.3480	88.6998	0
15/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1341.1900	1489.9000	1.3412	1.4899	0
15/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3099.2800	2896.2000	3.0993	2.8962	0
15/04/2024	2030 On 08-May-25			Bond Future	11.3518	11.2435	90.2378	90.5969	0
15/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	479.7900	553.4500	0.4798	0.5535	0
15/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5339.5100	5054.1500	5.3395	5.0542	0
15/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	807.2000	912.5000	0.8072	0.9125	1,640
15/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4336.3300	4082.6100	4.3363	4.0826	0
15/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3373.7100	3609.0500	3.3737	3.6091	0
15/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1713.1100	1589.4300	1.7131	1.5894	1,640
15/04/2024	2032 On 02-May-24			Bond Future	11.6820	11.5875	83.4193	83.8437	122,652
15/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
15/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6498.0000	6073.5700	6.4980	6.0736	0
15/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
15/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6202.4300	5778.0000	6.2024	5.7780	0
15/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5323.2800	4898.8600	5.3233	4.8989	0
15/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5274.7600	4850.3500	5.2748	4.8504	0
15/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5226.2900	4801.8800	5.2263	4.8019	0
15/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	500
15/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5177.8400	4753.4400	5.1778	4.7534	0
15/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	500
15/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5081.0600	4656.6700	5.0811	4.6567	0
15/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0100	0.1700	0.0000	0.0002	1,550
15/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4791.5500	4367.2800	4.7916	4.3673	0
15/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	1.0200	5.5600	0.0010	0.0056	1,000
15/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3788.9200	3369.0300	3.7889	3.3690	0
15/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	20.0100	57.4900	0.0200	0.0575	500

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15/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2725.7200	2338.7700	2.7257	2.3388	0
15/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	58.4400	134.1500	0.0584	0.1342	0
15/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2206.5100	1857.7900	2.2065	1.8578	500
15/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	98.1100	202.5500	0.0981	0.2026	0
15/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1923.0700	1603.0800	1.9231	1.6031	17,000
15/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	154.1900	290.7000	0.1542	0.2907	1,550
15/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1657.6400	1369.7200	1.6576	1.3697	0
15/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1048.1500	1386.1600	1.0482	1.3862	0
15/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	477.9200	391.5000	0.4779	0.3915	500
15/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5230.8000	5656.1100	5.2308	5.6561	0
15/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	6.6600	7.5400	0.0067	0.0075	1,000
15/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6364.8500	6789.7200	6.3649	6.7897	0
15/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1.4200	1.8600	0.0014	0.0019	500
15/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7044.8300	7469.4600	7.0448	7.4695	0
15/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.4600	0.6600	0.0005	0.0007	1,550
15/04/2024	2032 On 01-August-24			Bond Future	11.8113	11.7123	85.2409	85.6747	64,031
15/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	494.9600	618.1200	0.4950	0.6181	0
15/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3538.4800	3227.8300	3.5385	3.2278	0
15/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	506.3100	631.3200	0.5063	0.6313	0
15/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3504.1200	3195.3200	3.5041	3.1953	0
15/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	517.7000	644.5500	0.5177	0.6446	0
15/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3469.8300	3162.8700	3.4698	3.1629	0
15/04/2024	2032 On 07-November-24			Bond Future	11.9626	11.8582	83.0818	83.5256	4,260
15/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1313.1300	1496.6100	1.3131	1.4966	0
15/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3435.5500	3175.2100	3.4356	3.1752	0
15/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1330.1500	1515.0500	1.3302	1.5151	0
15/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3408.7800	3149.8600	3.4088	3.1499	0
15/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1347.2900	1533.6300	1.3473	1.5336	0
15/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3382.1700	3124.6900	3.3822	3.1247	0
15/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1624.4000	1832.1500	1.6244	1.8322	1,615
15/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3006.4100	2770.3400	3.0064	2.7703	0
15/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6326.1300	6706.3000	6.3261	6.7063	0
15/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	669.8100	606.1600	0.6698	0.6062	1,615
15/04/2024	2032 On 06-February-25			Bond Future	12.1182	12.0086	84.8859	85.3392	0

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15/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1862.6700	2069.7100	1.8627	2.0697	0
15/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3524.5300	3278.3500	3.5245	3.2784	0
15/04/2024	2032 On 08-May-25			Bond Future	12.2911	12.1758	82.5358	82.9985	0
15/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	562.6400	657.9300	0.5626	0.6579	0
15/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6331.6500	5964.2700	6.3317	5.9643	0
15/04/2024	2033 On 02-May-24			Bond Future	121.0990	121.2886	121.0990	121.2886	1,707
15/04/2024	2033 On 01-August-24			Bond Future	123.7733	123.9672	123.7733	123.9672	6,877
15/04/2024	2033 On 07-November-24			Bond Future	125.2259	125.4241	125.2259	125.4241	0
15/04/2024	2033 On 06-February-25			Bond Future	127.9759	128.1781	127.9759	128.1781	0
15/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3035.9100	3238.0600	3.0359	3.2381	0
15/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2033 On 08-May-25			Bond Future	129.2159	129.4221	129.2159	129.4221	0
15/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1404.0900	1197.9100	1.4041	1.1979	0
15/04/2024	2037 On 02-May-24			Bond Future	12.8514	12.7320	75.3052	75.8968	45,290
15/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0700	0.0000	0.0001	0
15/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7521.1000	6929.6100	7.5211	6.9296	0
15/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0800	0.0000	0.0001	0
15/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7464.3500	6872.8700	7.4644	6.8729	0
15/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0900	0.0000	0.0001	0
15/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7407.6500	6816.1800	7.4077	6.8162	0
15/04/2024	2037 On 01-August-24			Bond Future	13.0022	12.8777	72.6935	73.2981	165,710
15/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	353.0300	476.5100	0.3530	0.4765	0
15/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4959.0000	4477.8900	4.9590	4.4779	0
15/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	362.1100	487.7800	0.3621	0.4878	0
15/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4915.3100	4436.3900	4.9153	4.4364	0
15/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	371.3500	499.2300	0.3714	0.4992	1,383
15/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4871.8300	4395.1200	4.8718	4.3951	0
15/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2423.5000	2813.2200	2.4235	2.8132	0
15/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1619.9100	1405.0400	1.6199	1.4050	1,383
15/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4534.2900	5033.0000	4.5343	5.0330	0
15/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	739.2600	633.3800	0.7393	0.6334	1,383
15/04/2024	2037 On 07-November-24			Bond Future	13.1632	13.0332	74.4057	75.0244	9,175

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15/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1389.3800	1630.6000	1.3894	1.6306	0
15/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4276.9600	3899.5100	4.2770	3.8995	0
15/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1407.9700	1651.1400	1.4080	1.6511	0
15/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	4245.5000	3870.0000	4.2455	3.8700	0
15/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1426.5000	1671.6000	1.4265	1.6716	0
15/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	4214.0200	3840.4500	4.2140	3.8405	0
15/04/2024	2037 On 06-February-25			Bond Future	13.3274	13.1919	71.7605	72.3924	0
15/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1743.7400	2004.5800	1.7437	2.0046	0
15/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4443.9300	4072.8900	4.4439	4.0729	0
15/04/2024	2037 On 08-May-25			Bond Future	13.5094	13.3680	73.2942	73.9394	3,975
15/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	763.1700	914.7000	0.7632	0.9147	0
15/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6820.7600	6327.1100	6.8208	6.3271	0
15/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2697.5800	3031.7100	2.6976	3.0317	7,500
15/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3425.4600	3114.4100	3.4255	3.1144	0
15/04/2024	2038 On 02-May-24			Bond Future	132.0214	132.6100	132.0214	132.6100	3,115
15/04/2024	2038 On 01-August-24			Bond Future	132.8744	133.4761	132.8744	133.4761	1,991
15/04/2024	2038 On 07-November-24			Bond Future	136.0394	136.6550	136.0394	136.6550	0
15/04/2024	2038 On 06-February-25			Bond Future	136.9106	137.5395	136.9106	137.5395	0
15/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1680.6400	2309.5400	1.6806	2.3095	0
15/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2038 On 08-May-25			Bond Future	139.8744	140.5165	139.8744	140.5165	0
15/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	194.4200	836.5300	0.1944	0.8365	0
15/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2040 On 02-May-24			Bond Future	13.1018	13.0177	75.3070	75.7430	122,908
15/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	8448.0600	8012.0400	8.4481	8.0120	0
15/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	8386.8700	7950.8600	8.3869	7.9509	0
15/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	8325.7600	7889.7500	8.3258	7.8898	0
15/04/2024	2040 On 01-August-24			Bond Future	13.2543	13.1667	72.4450	72.8907	12,766
15/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	318.1800	401.7900	0.3182	0.4018	680
15/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5525.1600	5163.1600	5.5252	5.1632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	353.7500	443.8100	0.3538	0.4438	0
15/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	5335.5900	4980.0400	5.3356	4.9800	0
15/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	363.1100	454.8300	0.3631	0.4548	0
15/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	5288.8200	4934.9300	5.2888	4.9349	0
15/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	372.5500	465.9200	0.3726	0.4659	0
15/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	5242.2000	4889.9600	5.2422	4.8900	0
15/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1173.7000	1369.0400	1.1737	1.3690	0
15/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	3107.4200	2857.1500	3.1074	2.8572	680
15/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1320.6800	1529.6800	1.3207	1.5297	7,500
15/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2886.6200	2650.0100	2.8866	2.6500	0
15/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2729.4200	3031.2700	2.7294	3.0313	0
15/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1601.4100	1457.6500	1.6014	1.4577	680
15/04/2024	2040 On 07-November-24			Bond Future	13.4166	13.3252	74.1513	74.6073	8,677
15/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1504.6700	1688.5100	1.5047	1.6885	0
15/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4456.9200	4184.8400	4.4569	4.1848	0
15/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1524.5800	1709.8800	1.5246	1.7099	0
15/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4424.0200	4153.4000	4.4240	4.1534	0
15/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1544.6300	1731.3900	1.5446	1.7314	0
15/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4391.3200	4122.1600	4.3913	4.1222	0
15/04/2024	2040 On 06-February-25			Bond Future	13.5815	13.4862	71.2498	71.7155	0
15/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	1870.3500	2061.9000	1.8704	2.0619	0
15/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	5045.8900	4771.8200	5.0459	4.7718	0
15/04/2024	2040 On 08-May-25			Bond Future	13.7628	13.6634	72.7722	73.2476	3,900
15/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1349.7400	1496.5400	1.3497	1.4965	0
15/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	7077.0700	6748.4800	7.0771	6.7485	0
15/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	2903.8900	3139.0500	2.9039	3.1391	7,500
15/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4515.0700	4274.8400	4.5151	4.2748	0
15/04/2024	2044 On 02-May-24			Bond Future	13.1858	13.1017	71.3632	71.7972	81,456
15/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8709.7100	8275.7200	8.7097	8.2757	0
15/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8647.1900	8213.2000	8.6472	8.2132	0
15/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8584.7500	8150.7600	8.5848	8.1508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	21.4600	56.3900	0.0215	0.0564	0
15/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3698.5600	3299.4900	3.6986	3.2995	4,200
15/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	121.9900	232.8000	0.1220	0.2328	0
15/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	2421.3300	2098.1400	2.4213	2.0981	10,030
15/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	422.0100	646.6400	0.4220	0.6466	0
15/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1386.9100	1177.5400	1.3869	1.1775	10,030
15/04/2024	2044 On 01-August-24			Bond Future	13.3339	13.2463	68.5402	68.9838	66,112
15/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	263.3500	335.8800	0.2634	0.3359	0
15/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5935.0800	5564.0600	5.9351	5.5641	0
15/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	270.8600	344.8700	0.2709	0.3449	0
15/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5885.1200	5515.5800	5.8851	5.5156	0
15/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	278.5200	354.0300	0.2785	0.3540	0
15/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5835.3700	5467.3300	5.8354	5.4673	0
15/04/2024	2044 On 07-November-24			Bond Future	13.4911	13.3996	70.1545	70.6083	200
15/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1426.4400	1605.8600	1.4264	1.6059	0
15/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4452.0900	4177.6800	4.4521	4.1777	0
15/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1445.8300	1626.7300	1.4458	1.6267	0
15/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4418.4100	4145.4800	4.4184	4.1455	0
15/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1465.1700	1647.5300	1.4652	1.6475	0
15/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4384.7500	4113.2800	4.3848	4.1133	0
15/04/2024	2044 On 06-February-25			Bond Future	13.6503	13.5549	67.2915	67.7550	0
15/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	1806.9700	1996.3800	1.8070	1.9964	0
15/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4974.5700	4700.4900	4.9746	4.7005	0
15/04/2024	2044 On 08-May-25			Bond Future	13.8245	13.7252	68.7292	69.2023	0
15/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1141.7400	1279.5200	1.1417	1.2795	0
15/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6737.3800	6402.0300	6.7374	6.4020	0
15/04/2024	2046 On 02-May-24			Bond Future	113.2638	113.7809	113.2638	113.7809	11,752
15/04/2024	2046 On 01-August-24			Bond Future	115.7650	116.2936	115.7650	116.2936	10,720
15/04/2024	2046 On 07-November-24			Bond Future	116.3239	116.8650	116.3239	116.8650	0
15/04/2024	2046 On 06-February-25			Bond Future	118.8779	119.4304	118.8779	119.4304	0
15/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4867.9200	5420.4100	4.8679	5.4204	0
15/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2046 On 08-May-25			Bond Future	119.2027	119.7669	119.2027	119.7669	0
15/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2767.2600	2203.1300	2.7673	2.2031	0
15/04/2024	2050 On 02-May-24			Bond Future	115.2802	115.0847	115.2802	115.0847	11,423
15/04/2024	2050 On 01-August-24			Bond Future	115.5291	115.3294	115.5291	115.3294	10,327
15/04/2024	2050 On 07-November-24			Bond Future	118.2809	118.0762	118.2809	118.0762	0
15/04/2024	2050 On 06-February-25			Bond Future	118.5199	118.3105	118.5199	118.3105	0
15/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2919.9300	2710.5100	2.9199	2.7105	0
15/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2050 On 08-May-25			Bond Future	121.0854	120.8711	121.0854	120.8711	0
15/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	74.5700	288.9300	0.0746	0.2889	0
15/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	AL37 On 02-May-24			Index Future	923.9780	928.0810	923.9780	928.0810	0
15/04/2024	AL37 On 01-August-24			Index Future	944.1530	948.3490	944.1530	948.3490	0
15/04/2024	AL37 On 07-November-24			Index Future	966.4100	970.6970	966.4100	970.6970	0
15/04/2024	AL37 On 06-February-25			Index Future	987.4240	991.7970	987.4240	991.7970	0
15/04/2024	AL37 On 08-May-25			Index Future	1008.6140	1013.0710	1008.6140	1,013.0710	0
15/04/2024	AL7T On 02-May-24			Index Future	1059.4460	1065.2750	1059.4460	1,065.2750	0
15/04/2024	AL7T On 01-August-24			Index Future	1082.5780	1088.5390	1082.5780	1,088.5390	0
15/04/2024	AL7T On 07-November-24			Index Future	1108.0980	1114.1910	1108.0980	1,114.1910	0
15/04/2024	AL7T On 06-February-25			Index Future	1132.1930	1138.4100	1132.1930	1,138.4100	0
15/04/2024	AL7T On 08-May-25			Index Future	1156.4900	1162.8290	1156.4900	1,162.8290	0
15/04/2024	ALBI On 02-May-24			Index Future	923.4060	928.0360	923.4060	928.0360	91
15/04/2024	ALBI On 01-August-24			Index Future	943.5680	948.3020	943.5680	948.3020	0
15/04/2024	ALBI On 07-November-24			Index Future	965.8110	970.6500	965.8110	970.6500	16
15/04/2024	ALBI On 06-February-25			Index Future	986.8120	991.7480	986.8120	991.7480	0
15/04/2024	ALBI On 08-May-25			Index Future	1007.9890	1013.0220	1007.9890	1,013.0220	0
15/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	ES33 On 02-May-24			Bond Future	13.2715	13.1573	70.6369	71.1102	0
15/04/2024	ES33 On 01-August-24			Bond Future	13.4489	13.3295	72.1968	72.6807	0
15/04/2024	ES33 On 07-November-24			Bond Future	13.6573	13.5320	70.1133	70.6085	0
15/04/2024	ES33 On 06-February-25			Bond Future	13.8720	13.7406	71.6517	72.1575	0
15/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	2079.9400	1574.0900	2.0799	1.5741	0
15/04/2024	ES33 On 08-May-25			Bond Future	14.0987	13.9611	69.3970	69.9135	0
15/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	5375.0400	4858.5100	5.3750	4.8585	0
15/04/2024	ES42 On 02-May-24			Bond Future	13.5823	13.4983	66.3809	66.7835	0
15/04/2024	ES42 On 01-August-24			Bond Future	13.7388	13.6513	67.8468	68.2584	0
15/04/2024	ES42 On 07-November-24			Bond Future	13.9192	13.8276	65.1943	65.6155	0
15/04/2024	ES42 On 06-February-25			Bond Future	14.0961	14.0006	66.6238	67.0541	0
15/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1769.6400	1339.3700	1.7696	1.3394	0
15/04/2024	ES42 On 08-May-25			Bond Future	14.2891	14.1894	63.7955	64.2349	0
15/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4835.3700	4396.0200	4.8354	4.3960	0
15/04/2024	GOVI On 02-May-24			GOVI	909.7370	914.2230	909.7370	914.2230	313
15/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	412330.0000	367470.0000	41.2330	36.7470	0
15/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	412430.0000	367570.0000	41.2430	36.7570	0
15/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	412530.0000	367670.0000	41.2530	36.7670	0
15/04/2024	GOVI On 01-August-24			GOVI	929.6010	934.1880	929.6010	934.1880	423
15/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	137690.0000	91820.0000	13.7690	9.1820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	137790.0000	91920.0000	13.7790	9.1920	0
15/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	137890.0000	92020.0000	13.7890	9.2020	0
15/04/2024	GOVI On 07-November-24			GOVI	951.5140	956.2030	951.5140	956.2030	0
15/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	27340.0000	74230.0000	2.7340	7.4230	0
15/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	27240.0000	74130.0000	2.7240	7.4130	0
15/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	27140.0000	74030.0000	2.7140	7.4030	0
15/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 06-February-25			GOVI	972.2050	976.9880	972.2050	976.9880	0
15/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	2050.0000	49880.0000	0.2050	4.9880	0
15/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 08-May-25			GOVI	993.0680	997.9440	993.0680	997.9440	0
15/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	289320.0000	240560.0000	28.9320	24.0560	0
15/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/04/2024	IGOV On 02-May-24			Index Future	346.8320	347.5310	346.8320	347.5310	590
15/04/2024	IGOV On 01-August-24			Index Future	354.4910	355.2060	354.4910	355.2060	0
15/04/2024	IGOV On 07-November-24			Index Future	362.9380	363.6670	362.9380	363.6670	0
15/04/2024	IGOV On 06-February-25			Index Future	370.9120	371.6540	370.9120	371.6540	0
15/04/2024	IGOV On 08-May-25			Index Future	378.9520	379.7060	378.9520	379.7060	0
15/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
15/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
15/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
15/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
15/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
15/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
15/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
15/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.1800	8.1800	91.8200	91.8200	0
15/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.1700	8.1700	91.8300	91.8300	0
15/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
15/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.2500	8.2500	91.7500	91.7500	0
15/04/2024	R035 On 02-May-24			Bond Future	12.4636	12.3743	80.6198	81.0648	153,252
15/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0300	0.3000	0.0000	0.0003	0
15/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6692.6100	6247.9300	6.6926	6.2479	0
15/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0400	0.3400	0.0000	0.0003	0
15/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6637.0500	6192.4000	6.6371	6.1924	0
15/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0400	0.3800	0.0000	0.0004	0
15/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6581.5400	6136.9300	6.5815	6.1369	0
15/04/2024	R035 On 01-August-24			Bond Future	12.6012	12.5081	82.3803	82.8350	11,108
15/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	448.1100	559.0100	0.4481	0.5590	0
15/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4534.8600	4191.0300	4.5349	4.1910	0
15/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	459.0600	571.7800	0.4591	0.5718	0
15/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4493.6500	4151.6400	4.4937	4.1516	0
15/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	470.2000	584.7400	0.4702	0.5847	0
15/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4452.6700	4112.4800	4.4527	4.1125	0
15/04/2024	R035 On 07-November-24			Bond Future	12.7646	12.6671	79.8056	80.2708	14,838
15/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1371.0100	1553.1000	1.3710	1.5531	0
15/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4268.9600	3985.7900	4.2690	3.9858	0
15/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1389.5300	1573.1100	1.3895	1.5731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4237.5200	3955.8400	4.2375	3.9558	0
15/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1407.9700	1593.0200	1.4080	1.5930	0
15/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4206.0400	3925.8300	4.2060	3.9258	0
15/04/2024	R035 On 06-February-25			Bond Future	12.9333	12.8313	81.5388	82.0139	0
15/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1852.7800	2055.6800	1.8528	2.0557	0
15/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4335.1000	4062.8800	4.3351	4.0629	0
15/04/2024	R035 On 08-May-25			Bond Future	13.1074	13.0009	78.7673	79.2523	0
15/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	760.1700	871.3900	0.7602	0.8714	0
15/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7119.9800	6746.1800	7.1200	6.7462	0
15/04/2024	R053 On 02-May-24			Bond Future	13.0686	12.9894	90.3840	90.9184	5,189
15/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	986.5900	1349.4900	0.9866	1.3495	0
15/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1313.9700	1142.4300	1.3140	1.1424	0
15/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1018.6500	1386.4800	1.0187	1.3865	0
15/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	1278.5100	1111.9000	1.2785	1.1119	0
15/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1051.3700	1424.0600	1.0514	1.4241	0
15/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	1243.8100	1082.0600	1.2438	1.0821	0
15/04/2024	R053 On 01-August-24			Bond Future	13.2066	13.1240	92.3577	92.9039	0
15/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2522.7000	2834.9200	2.5227	2.8349	0
15/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	3029.1400	2795.2000	3.0291	2.7952	0
15/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2556.9400	2871.3000	2.5569	2.8713	0
15/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2996.9200	2765.1200	2.9969	2.7651	0
15/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2591.1900	2907.6600	2.5912	2.9077	0
15/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2964.8100	2735.1200	2.9648	2.7351	0
15/04/2024	R053 On 07-November-24			Bond Future	13.3635	13.2772	88.6611	89.2199	0
15/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2057.2600	2288.0200	2.0573	2.2880	0
15/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5898.3800	5570.3400	5.8984	5.5703	0
15/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2083.5900	2316.1200	2.0836	2.3161	0
15/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5855.0600	5528.7900	5.8551	5.5288	0
15/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2110.1000	2344.3900	2.1101	2.3444	0
15/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5812.0100	5487.5000	5.8120	5.4875	0
15/04/2024	R053 On 06-February-25			Bond Future	13.5190	13.4289	90.5858	91.1565	0
15/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2620.2500	2865.1600	2.6203	2.8652	0
15/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	6414.7500	6088.9500	6.4148	6.0890	0
15/04/2024	R053 On 08-May-25			Bond Future	13.6854	13.5913	86.6515	87.2341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	1859.8800	2049.7000	1.8599	2.0497	0
15/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8775.6100	8382.7800	8.7756	8.3828	0
15/04/2024	R186 On 02-May-24			Bond Future	9.4973	9.4266	106.2170	106.3806	81,037
15/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3558.3300	3394.7400	3.5583	3.3947	0
15/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3534.2100	3370.6200	3.5342	3.3706	0
15/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3510.0900	3346.5000	3.5101	3.3465	0
15/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	637.0400	784.2300	0.6370	0.7842	2,030
15/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	101.4400	85.0400	0.1014	0.0850	0
15/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2061.5100	2225.5200	2.0615	2.2255	0
15/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3.3100	3.7300	0.0033	0.0037	2,030
15/04/2024	R186 On 01-August-24			Bond Future	9.5712	9.4919	103.2285	103.3958	25,511
15/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	58.3300	78.8500	0.0583	0.0789	0
15/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1959.3100	1812.5800	1.9593	1.8126	0
15/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	60.6300	81.7500	0.0606	0.0818	0
15/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1940.0300	1793.9000	1.9400	1.7939	0
15/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	63.0900	84.8400	0.0631	0.0848	0
15/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1920.9100	1775.4100	1.9209	1.7754	0
15/04/2024	R186 On 07-November-24			Bond Future	9.6690	9.5784	105.6606	105.8316	35,599
15/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	425.1000	487.4100	0.4251	0.4874	0
15/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1448.4500	1339.8100	1.4485	1.3398	0
15/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	433.0400	496.0200	0.4330	0.4960	0
15/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1437.2800	1329.3100	1.4373	1.3293	0
15/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	441.0600	504.7000	0.4411	0.5047	0
15/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1426.2000	1318.8900	1.4262	1.3189	0
15/04/2024	R186 On 06-February-25			Bond Future	9.7986	9.6947	102.6397	102.8140	0
15/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	366.3900	421.0800	0.3664	0.4211	0
15/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1665.8300	1546.1700	1.6658	1.5462	0
15/04/2024	R186 On 08-May-25			Bond Future	9.9953	9.8738	104.8359	105.0137	0
15/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	165.8100	196.4500	0.1658	0.1965	0
15/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2427.9600	2280.8600	2.4280	2.2809	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R202 On 02-May-24			Bond Future	259.3350	259.5356	259.3350	259.5356	460
15/04/2024	R202 On 01-August-24			Bond Future	259.9840	260.1893	259.9840	260.1893	441
15/04/2024	R202 On 07-November-24			Bond Future	266.1769	266.3864	266.1769	266.3864	0
15/04/2024	R202 On 06-February-25			Bond Future	266.8067	267.0200	266.8067	267.0200	0
15/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	16.7300	229.9700	0.0167	0.2300	0
15/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R202 On 08-May-25			Bond Future	272.5830	272.8000	272.5830	272.8000	0
15/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	273.0200	489.9800	0.2730	0.4900	0
15/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R209 On 02-May-24			Bond Future	12.5618	12.4473	62.1607	62.6619	11,698
15/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0800	0.0000	0.0001	0
15/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6495.5000	5994.3500	6.4955	5.9944	0
15/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0100	0.0900	0.0000	0.0001	0
15/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6445.5500	5944.4000	6.4456	5.9444	0
15/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0100	0.1100	0.0000	0.0001	0
15/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6395.6500	5894.5200	6.3957	5.8945	0
15/04/2024	R209 On 01-August-24			Bond Future	12.6905	12.5716	63.5181	64.0303	4,522
15/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	313.1000	418.0300	0.3131	0.4180	0
15/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4390.1500	3982.8300	4.3902	3.9828	0
15/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	321.3000	428.1200	0.3213	0.4281	0
15/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4351.5800	3946.1500	4.3516	3.9462	0
15/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	329.6500	438.3800	0.3297	0.4384	0
15/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4313.2000	3909.6800	4.3132	3.9097	0
15/04/2024	R209 On 07-November-24			Bond Future	12.8375	12.7136	61.8574	62.3816	5,237
15/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1164.1200	1362.8500	1.1641	1.3629	0
15/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3883.3300	3557.8600	3.8833	3.5579	0
15/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1179.9600	1380.3500	1.1800	1.3804	0
15/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3854.5400	3530.7300	3.8545	3.5307	0
15/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1196.1000	1398.1500	1.1961	1.3982	0
15/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3826.1000	3503.9500	3.8261	3.5040	0
15/04/2024	R209 On 06-February-25			Bond Future	12.9844	12.8556	63.2007	63.7361	0
15/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1584.8900	1809.2100	1.5849	1.8092	0
15/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3892.1300	3581.0600	3.8921	3.5811	0
15/04/2024	R209 On 08-May-25			Bond Future	13.1428	13.0087	61.3965	61.9432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	698.8100	829.4100	0.6988	0.8294	0
15/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6082.0800	5666.0100	6.0821	5.6660	0
15/04/2024	R210 On 02-May-24			Bond Future	234.0341	234.0351	234.0341	234.0351	110
15/04/2024	R210 On 01-August-24			Bond Future	239.2024	239.2037	239.2024	239.2037	823
15/04/2024	R210 On 07-November-24			Bond Future	241.5676	241.5683	241.5676	241.5683	0
15/04/2024	R210 On 06-February-25			Bond Future	246.8719	246.8719	246.8719	246.8719	0
15/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7261.9100	7261.9200	7.2619	7.2619	0
15/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R210 On 08-May-25			Bond Future	248.8088	248.8080	248.8088	248.8080	0
15/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	778.8100	777.9600	0.7788	0.7780	0
15/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R213 On 02-May-24			Bond Future	11.3344	11.2397	81.0842	81.4683	25,038
15/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	0
15/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4409.8100	4025.7500	4.4098	4.0258	0
15/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	0
15/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4366.5800	3982.5400	4.3666	3.9825	0
15/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0700	0.0000	0.0001	0
15/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4323.3700	3939.3400	4.3234	3.9393	0
15/04/2024	R213 On 01-August-24			Bond Future	11.4505	11.3510	82.8548	83.2474	622
15/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	523.1000	647.7800	0.5231	0.6478	0
15/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2887.9700	2620.0700	2.8880	2.6201	0
15/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	534.4100	660.8300	0.5344	0.6608	0
15/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2858.5100	2592.3500	2.8585	2.5924	0
15/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	545.7400	673.8800	0.5457	0.6739	0
15/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2829.1000	2564.6600	2.8291	2.5647	0
15/04/2024	R213 On 07-November-24			Bond Future	11.5946	11.4895	81.2454	81.6470	10,002
15/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1377.3900	1557.7000	1.3774	1.5577	0
15/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2859.1900	2637.8800	2.8592	2.6379	0
15/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1394.1300	1575.7100	1.3941	1.5757	0
15/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2836.9700	2616.9300	2.8370	2.6169	0
15/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1410.7500	1593.5800	1.4108	1.5936	0
15/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2814.6600	2595.8700	2.8147	2.5959	0
15/04/2024	R213 On 06-February-25			Bond Future	11.7486	11.6377	83.0103	83.4204	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1665.2800	1852.0300	1.6653	1.8520	0
15/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3151.6000	2928.2200	3.1516	2.9282	0
15/04/2024	R213 On 08-May-25			Bond Future	11.9126	11.7956	81.2254	81.6441	0
15/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	571.2000	662.4700	0.5712	0.6625	0
15/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5735.5300	5408.1600	5.7355	5.4082	0
15/04/2024	R214 On 02-May-24			Bond Future	12.8959	12.8116	57.6581	58.0301	21,492
15/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6898.3300	6526.3300	6.8983	6.5263	0
15/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
15/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6845.8900	6473.9000	6.8459	6.4739	0
15/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
15/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6793.5100	6421.5200	6.7935	6.4215	0
15/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	9.1700	27.3900	0.0092	0.0274	8,000
15/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3583.5500	3229.7500	3.5836	3.2298	0
15/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	10.9300	31.6100	0.0109	0.0316	5,110
15/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3488.8000	3137.4600	3.4888	3.1375	0
15/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	659.3000	913.6800	0.6593	0.9137	0
15/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	773.2300	655.5900	0.7732	0.6556	13,110
15/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	2709.9800	3077.5000	2.7100	3.0775	0
15/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	71.4700	66.9700	0.0715	0.0670	13,110
15/04/2024	R214 On 01-August-24			Bond Future	13.0200	12.9325	58.9171	59.2973	1,331
15/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	346.8900	432.2400	0.3469	0.4322	0
15/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	4267.5700	3972.7300	4.2676	3.9727	0
15/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	355.7600	442.6000	0.3558	0.4426	0
15/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	4228.4400	3935.0900	4.2284	3.9351	0
15/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	364.7800	453.1200	0.3648	0.4531	0
15/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	4189.5200	3897.6700	4.1895	3.8977	0
15/04/2024	R214 On 07-November-24			Bond Future	13.1647	13.0737	56.9980	57.3871	245
15/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1265.9700	1423.3200	1.2660	1.4233	0
15/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3750.0600	3518.3700	3.7501	3.5184	0
15/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1282.9200	1441.5400	1.2829	1.4415	0
15/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3721.5400	3491.1200	3.7215	3.4911	0
15/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1300.0000	1459.8800	1.3000	1.4599	0
15/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3693.1900	3464.0300	3.6932	3.4640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R214 On 06-February-25			Bond Future	13.3114	13.2169	58.2359	58.6332	0
15/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1583.1800	1747.8700	1.5832	1.7479	0
15/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	4187.9000	3955.3000	4.1879	3.9553	0
15/04/2024	R214 On 08-May-25			Bond Future	13.4605	13.3624	56.1742	56.5799	0
15/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1178.3000	1307.5500	1.1783	1.3076	0
15/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5818.3800	5541.9700	5.8184	5.5420	0
15/04/2024	R248 On 02-May-24			Bond Future	13.0827	12.9833	70.1017	70.6248	37,401
15/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9914.7000	9391.6100	9.9147	9.3916	0
15/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9518.7200	8995.6300	9.5187	8.9956	0
15/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	9453.0600	8929.9700	9.4531	8.9300	0
15/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	9387.5000	8864.4100	9.3875	8.8644	0
15/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	24.4200	68.2600	0.0244	0.0683	0
15/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3765.7400	3286.4900	3.7657	3.2865	0
15/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1083.0600	1477.9700	1.0831	1.4780	0
15/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	680.9100	552.7300	0.6809	0.5527	0
15/04/2024	R248 On 01-August-24			Bond Future	13.2156	13.1122	71.6325	72.1671	233,531
15/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	402.0400	515.5100	0.4020	0.5155	0
15/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	5408.3200	4987.2200	5.4083	4.9872	0
15/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	412.3800	527.8500	0.4124	0.5279	0
15/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	5360.4800	4941.3800	5.3605	4.9414	0
15/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	422.8900	540.3800	0.4229	0.5404	0
15/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	5312.8900	4895.8100	5.3129	4.8958	0
15/04/2024	R248 On 07-November-24			Bond Future	13.3703	13.2623	68.8681	69.4151	0
15/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1478.8100	1694.5000	1.4788	1.6945	0
15/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4568.0900	4236.8500	4.5681	4.2369	0
15/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1498.8000	1716.2600	1.4988	1.7163	0
15/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4533.6500	4204.1800	4.5337	4.2042	0
15/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1518.9400	1738.1600	1.5189	1.7382	0
15/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4499.4400	4171.7300	4.4994	4.1717	0
15/04/2024	R248 On 06-February-25			Bond Future	13.5276	13.4149	70.3636	70.9222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1484.5200	1682.3400	1.4845	1.6823	0
15/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5737.3500	5376.5300	5.7374	5.3765	0
15/04/2024	R248 On 08-May-25			Bond Future	13.6873	13.5699	67.4160	67.9864	0
15/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1110.0700	1273.2300	1.1101	1.2732	0
15/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6750.6600	6343.3800	6.7507	6.3434	0
15/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0