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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
19/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	2025 On 02-May-24			Bond Future	179.1301	179.2175	179.1301	179.2175	9,884
19/04/2024	2025 On 01-August-24			Bond Future	181.2375	181.3291	181.2375	181.3291	1,200
19/04/2024	2025 On 07-November-24			Bond Future	185.5554	185.6506	185.5554	185.6506	0
19/04/2024	2029 On 02-May-24			Bond Future	128.4544	128.4672	128.4544	128.4672	1,188
19/04/2024	2029 On 01-August-24			Bond Future	131.2890	131.3037	131.2890	131.3037	8,391
19/04/2024	2029 On 07-November-24			Bond Future	133.0105	133.0265	133.0105	133.0265	0
19/04/2024	2029 On 06-February-25			Bond Future	135.9315	135.9496	135.9315	135.9496	0
19/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3531.4700	3549.6100	3.5315	3.5496	0
19/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2029 On 08-May-25			Bond Future	137.4439	137.4547	137.4439	137.4547	0
19/04/2024	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
19/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	406.0700	395.3200	0.4061	0.3953	0
19/04/2024	2030 On 02-May-24			Bond Future	10.7768	10.6769	90.4544	90.8437	53,675
19/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
19/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4474.8200	4085.5600	4.4748	4.0856	0
19/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
19/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3857.7000	3468.4700	3.8577	3.4685	0
19/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	0
19/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3816.7400	3427.5200	3.8167	3.4275	0
19/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0500	0.0000	0.0001	0
19/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3775.8000	3386.5900	3.7758	3.3866	0
19/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	3.4700	12.4800	0.0035	0.0125	1,000
19/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2440.9100	2060.6600	2.4409	2.0607	0
19/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	230.6500	391.2300	0.2307	0.3912	500
19/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	842.5700	613.8900	0.8426	0.6139	0
19/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	586.4900	844.1000	0.5865	0.8441	1,080
19/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	418.9700	287.3200	0.4190	0.2873	0
19/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1433.1600	1782.4400	1.4332	1.7824	500
19/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	112.3800	72.4000	0.1124	0.0724	0
19/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4379.2100	4768.1700	4.3792	4.7682	0
19/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.8900	0.5900	0.0009	0.0006	1,000
19/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5963.5900	6352.8400	5.9636	6.3528	0
19/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	1,080
19/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8648.4200	9037.6800	8.6484	9.0377	0
19/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/04/2024	2030 On 01-August-24			Bond Future	10.8909	10.7847	88.4223	88.8212	115,073
19/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	530.4500	656.9000	0.5305	0.6569	0
19/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2508.8800	2236.4100	2.5089	2.2364	0
19/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	541.6200	669.8300	0.5416	0.6698	0
19/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2481.5600	2210.8500	2.4816	2.2109	0
19/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	553.1100	682.9200	0.5531	0.6829	0
19/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2454.5700	2185.4600	2.4546	2.1855	0
19/04/2024	2030 On 07-November-24			Bond Future	11.0153	10.9020	90.5057	90.9146	7,578
19/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1357.6000	1547.6400	1.3576	1.5476	0
19/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2355.8200	2136.8800	2.3558	2.1369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1373.9700	1565.3300	1.3740	1.5653	0
19/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2335.6800	2118.0600	2.3357	2.1181	0
19/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1390.7100	1583.4000	1.3907	1.5834	0
19/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2315.9400	2099.6500	2.3159	2.0997	0
19/04/2024	2030 On 06-February-25			Bond Future	11.1502	11.0294	88.4613	88.8804	0
19/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1377.3300	1543.9000	1.3773	1.5439	0
19/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3022.0900	2769.5500	3.0221	2.7696	0
19/04/2024	2030 On 08-May-25			Bond Future	11.3147	11.1874	90.3605	90.7833	0
19/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	491.6200	580.5700	0.4916	0.5806	0
19/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5228.7100	4894.8500	5.2287	4.8949	0
19/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	812.0400	952.9700	0.8120	0.9530	1,640
19/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4218.5400	3936.6600	4.2185	3.9367	0
19/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1266.6100	1458.1600	1.2666	1.4582	2,280
19/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3365.9300	3134.6700	3.3659	3.1347	0
19/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3407.1400	3711.7100	3.4071	3.7117	0
19/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1623.9100	1505.6700	1.6239	1.5057	1,640
19/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4369.4600	4701.4600	4.3695	4.7015	0
19/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1243.0800	1152.2700	1.2431	1.1523	2,280
19/04/2024	2032 On 02-May-24			Bond Future	11.6737	11.5641	83.4565	83.9492	126,714
19/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
19/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6460.8000	5968.0500	6.4608	5.9681	0
19/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
19/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6165.2300	5672.4800	6.1652	5.6725	0
19/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5286.0800	4793.3300	5.2861	4.7933	0
19/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5237.5600	4744.8100	5.2376	4.7448	0
19/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5189.0900	4696.3400	5.1891	4.6963	0
19/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5140.6400	4647.8900	5.1406	4.6479	0
19/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5043.8600	4551.1100	5.0439	4.5511	0
19/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	1,550

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19/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4754.3400	4261.6100	4.7543	4.2616	0
19/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.2400	1.5400	0.0002	0.0015	1,000
19/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3750.9400	3259.4900	3.7509	3.2595	0
19/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	9.3900	30.6800	0.0094	0.0307	500
19/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2677.9000	2206.4400	2.6779	2.2064	0
19/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	34.3800	87.9700	0.0344	0.0880	0
19/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2145.2500	1706.0900	2.1453	1.7061	500
19/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	63.9500	145.5200	0.0640	0.1455	0
19/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1851.7100	1440.5300	1.8517	1.4405	17,000
19/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	109.4600	224.9800	0.1095	0.2250	1,550
19/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1575.7100	1198.4800	1.5757	1.1985	0
19/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	984.3400	1352.9200	0.9843	1.3529	0
19/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	376.9100	252.7400	0.3769	0.2527	500
19/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5263.2000	5755.3300	5.2632	5.7553	0
19/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	1.8600	1.2400	0.0019	0.0012	1,000
19/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6400.8900	6893.5600	6.4009	6.8936	0
19/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.2600	0.1800	0.0003	0.0002	500
19/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7081.6300	7574.3600	7.0816	7.5744	0
19/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0600	0.0400	0.0001	0.0000	1,550
19/04/2024	2032 On 01-August-24			Bond Future	11.8030	11.6878	85.2774	85.7820	80,350
19/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	476.7300	611.2300	0.4767	0.6112	0
19/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3483.7200	3113.6200	3.4837	3.1136	0
19/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	487.8100	624.5500	0.4878	0.6246	0
19/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3449.0900	3081.2300	3.4491	3.0812	0
19/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	499.0600	637.9000	0.4991	0.6379	0
19/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3414.6600	3048.9000	3.4147	3.0489	0
19/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3759.0200	4161.5300	3.7590	4.1615	0
19/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	621.4200	519.3300	0.6214	0.5193	11,000
19/04/2024	2032 On 07-November-24			Bond Future	11.9537	11.8322	83.1194	83.6366	16,010
19/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1299.7900	1509.8100	1.2998	1.5098	0
19/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3384.5200	3077.3900	3.3845	3.0774	0
19/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1316.8300	1528.5100	1.3168	1.5285	0
19/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3357.7700	3052.3000	3.3578	3.0523	0
19/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1333.9900	1547.3300	1.3340	1.5473	0

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19/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3331.1800	3027.3700	3.3312	3.0274	0
19/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1611.5800	1849.8200	1.6116	1.8498	1,615
19/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2955.9000	2676.9900	2.9559	2.6770	0
19/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6337.0900	6775.8200	6.3371	6.7758	0
19/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	643.0800	564.6600	0.6431	0.5647	1,615
19/04/2024	2032 On 06-February-25			Bond Future	12.1088	11.9809	84.9246	85.4541	0
19/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1983.4900	2094.8600	1.9835	2.0949	0
19/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3606.7400	3188.5900	3.6067	3.1886	0
19/04/2024	2032 On 08-May-25			Bond Future	12.2796	12.1462	82.5816	83.1176	0
19/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	855.0200	669.3600	0.8550	0.6694	0
19/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6578.2300	5856.5900	6.5782	5.8566	0
19/04/2024	2033 On 02-May-24			Bond Future	120.3022	120.3125	120.3022	120.3125	1,707
19/04/2024	2033 On 01-August-24			Bond Future	122.9568	122.9690	122.9568	122.9690	6,860
19/04/2024	2033 On 07-November-24			Bond Future	124.3819	124.3953	124.3819	124.3953	0
19/04/2024	2033 On 06-February-25			Bond Future	127.1135	127.1288	127.1135	127.1288	0
19/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2173.5200	2188.7500	2.1735	2.1888	0
19/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2033 On 08-May-25			Bond Future	128.3334	128.3417	128.3334	128.3417	0
19/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2286.6100	2278.3100	2.2866	2.2783	0
19/04/2024	2037 On 02-May-24			Bond Future	12.7461	12.6871	75.8265	76.1208	43,295
19/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6999.8600	6705.4800	6.9999	6.7055	0
19/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6943.1100	6648.7400	6.9431	6.6487	0
19/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6886.4100	6592.0400	6.8864	6.5920	0
19/04/2024	2037 On 01-August-24			Bond Future	12.8927	12.8310	73.2248	73.5266	176,080
19/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	418.4200	488.3700	0.4184	0.4884	0
19/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4493.0800	4261.2900	4.4931	4.2613	0
19/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	428.9000	500.0600	0.4289	0.5001	0
19/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4450.7900	4220.2100	4.4508	4.2202	0
19/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	439.5600	511.9200	0.4396	0.5119	1,383

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19/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4408.7300	4179.3500	4.4087	4.1794	0
19/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2699.5200	2904.4300	2.6995	2.9044	0
19/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1364.6200	1267.7900	1.3646	1.2678	1,383
19/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4922.1800	5177.1100	4.9222	5.1771	0
19/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	595.8400	549.0300	0.5958	0.5490	1,383
19/04/2024	2037 On 07-November-24			Bond Future	13.0488	12.9843	74.9499	75.2593	9,175
19/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1549.1400	1685.7000	1.5491	1.6857	0
19/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3892.5200	3719.6600	3.8925	3.7197	0
19/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1569.2700	1706.8400	1.5693	1.7068	0
19/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3862.6000	3690.7500	3.8626	3.6908	0
19/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1589.5400	1727.9000	1.5895	1.7279	0
19/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3832.8600	3661.8000	3.8329	3.6618	0
19/04/2024	2037 On 06-February-25			Bond Future	13.2080	13.1406	72.3166	72.6338	0
19/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2111.9200	2076.1700	2.1119	2.0762	0
19/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4255.9900	3903.1100	4.2560	3.9031	0
19/04/2024	2037 On 08-May-25			Bond Future	13.3836	13.3141	73.8679	74.1875	3,975
19/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1330.7000	958.2300	1.3307	0.9582	0
19/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6814.5700	6122.5100	6.8146	6.1225	0
19/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3488.0800	3137.7800	3.4881	3.1378	7,500
19/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3642.2400	2972.3500	3.6422	2.9724	0
19/04/2024	2038 On 02-May-24			Bond Future	130.7536	130.7642	130.7536	130.7642	3,115
19/04/2024	2038 On 01-August-24			Bond Future	131.5628	131.5754	131.5628	131.5754	2,471
19/04/2024	2038 On 07-November-24			Bond Future	134.6971	134.7108	134.6971	134.7108	0
19/04/2024	2038 On 06-February-25			Bond Future	135.5249	135.5406	135.5249	135.5406	0
19/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	294.9300	310.5900	0.2949	0.3106	0
19/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2038 On 08-May-25			Bond Future	138.4688	138.4770	138.4688	138.4770	0
19/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1211.2100	1203.0000	1.2112	1.2030	0
19/04/2024	2040 On 02-May-24			Bond Future	12.9813	12.9173	75.9332	76.2691	96,005
19/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7821.8900	7485.9700	7.8219	7.4860	0
19/04/2024	2040 On 02-May-24	11.61	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
19/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7760.7000	7424.7800	7.7607	7.4248	0
19/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7699.5900	7363.6700	7.6996	7.3637	0
19/04/2024	2040 On 01-August-24			Bond Future	13.1290	13.0621	73.0835	73.4278	41,638
19/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	390.0000	464.6600	0.3900	0.4647	680
19/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4958.5000	4688.9000	4.9585	4.6889	0
19/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	432.1900	512.3200	0.4322	0.5123	0
19/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4775.5500	4511.4200	4.7756	4.5114	0
19/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	443.2600	524.7900	0.4433	0.5248	0
19/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4730.4900	4467.7600	4.7305	4.4678	0
19/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	454.4200	537.3400	0.4544	0.5373	0
19/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4685.5900	4424.2500	4.6856	4.4243	0
19/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1376.0400	1539.2500	1.3760	1.5393	0
19/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2671.2800	2490.2300	2.6713	2.4902	680
19/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1541.1000	1714.4500	1.5411	1.7145	7,500
19/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2468.5600	2297.6500	2.4686	2.2977	0
19/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3081.9400	3324.1400	3.0819	3.3241	0
19/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1315.4500	1213.3900	1.3155	1.2134	680
19/04/2024	2040 On 07-November-24			Bond Future	13.2858	13.2159	74.8052	75.1581	8,677
19/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1705.1100	1865.8500	1.7051	1.8659	0
19/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4003.5300	3811.3300	4.0035	3.8113	0
19/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1726.8900	1888.7900	1.7269	1.8888	0
19/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3972.5000	3781.4600	3.9725	3.7815	0
19/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1748.8100	1911.8600	1.7488	1.9119	0
19/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3941.6700	3751.7800	3.9417	3.7518	0
19/04/2024	2040 On 06-February-25			Bond Future	13.4450	13.3720	71.9180	72.2796	14
19/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2128.1600	2258.3500	2.1282	2.2584	0
19/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4635.4900	4404.1200	4.6355	4.4041	0
19/04/2024	2040 On 08-May-25			Bond Future	13.6192	13.5439	73.4605	73.8254	3,900
19/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1625.7200	1650.5100	1.6257	1.6505	0
19/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6664.8000	6324.6500	6.6648	6.3247	0
19/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3285.0000	3392.8900	3.2850	3.3929	7,500
19/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4207.9300	3950.8800	4.2079	3.9509	0
19/04/2024	2044 On 02-May-24			Bond Future	13.0556	13.0066	72.0372	72.2932	68,928

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8035.6600	7779.6800	8.0357	7.7797	0
19/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7973.1400	7717.1600	7.9731	7.7172	0
19/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7910.7000	7654.7200	7.9107	7.6547	0
19/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	25.9200	45.8500	0.0259	0.0459	0
19/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3028.9700	2792.9200	3.0290	2.7929	4,200
19/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	164.2200	236.6900	0.1642	0.2367	0
19/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1789.5100	1606.0000	1.7895	1.6060	10,030
19/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	577.5300	727.3200	0.5775	0.7273	0
19/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	868.3800	762.1900	0.8684	0.7622	10,030
19/04/2024	2044 On 01-August-24			Bond Future	13.1985	13.1473	69.2277	69.4902	86,679
19/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	330.8600	384.0300	0.3309	0.3840	0
19/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5315.1000	5105.7200	5.3151	5.1057	0
19/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	339.9900	394.1700	0.3400	0.3942	0
19/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5266.7600	5058.3900	5.2668	5.0584	0
19/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	349.3800	404.4900	0.3494	0.4045	0
19/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5218.7400	5011.3000	5.2187	5.0113	0
19/04/2024	2044 On 07-November-24			Bond Future	13.3496	13.2962	70.8585	71.1278	200
19/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1641.0400	1768.1700	1.6410	1.7682	0
19/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3962.7000	3820.5800	3.9627	3.8206	0
19/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1662.4900	1790.5300	1.6625	1.7905	0
19/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3931.0800	3789.8700	3.9311	3.7899	0
19/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1683.8900	1812.8400	1.6839	1.8128	0
19/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3899.4800	3759.1800	3.8995	3.7592	0
19/04/2024	2044 On 06-February-25			Bond Future	13.5028	13.4469	68.0110	68.2870	0
19/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2177.5200	2179.3400	2.1775	2.1793	0
19/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4625.6800	4351.4700	4.6257	4.3515	0
19/04/2024	2044 On 08-May-25			Bond Future	13.6696	13.6122	69.4694	69.7472	0
19/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1699.1600	1418.0500	1.6992	1.4181	0
19/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6554.5800	5995.6800	6.5546	5.9957	0
19/04/2024	2046 On 02-May-24			Bond Future	112.0275	111.9517	112.0275	111.9517	11,752
19/04/2024	2046 On 01-August-24			Bond Future	114.4995	114.4235	114.4995	114.4235	10,857

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	2046 On 07-November-24			Bond Future	115.0173	114.9403	115.0173	114.9403	0
19/04/2024	2046 On 06-February-25			Bond Future	117.5427	117.4655	117.5427	117.4655	0
19/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3532.7000	3455.5300	3.5327	3.4555	0
19/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2046 On 08-May-25			Bond Future	117.8311	117.7452	117.8311	117.7452	0
19/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4138.9300	4224.7900	4.1389	4.2248	0
19/04/2024	2050 On 02-May-24			Bond Future	113.7239	113.7332	113.7239	113.7332	11,423
19/04/2024	2050 On 01-August-24			Bond Future	113.9197	113.9305	113.9197	113.9305	10,327
19/04/2024	2050 On 07-November-24			Bond Future	116.6336	116.6457	116.6336	116.6457	0
19/04/2024	2050 On 06-February-25			Bond Future	116.8217	116.8355	116.8217	116.8355	0
19/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1221.6700	1235.4900	1.2217	1.2355	0
19/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2050 On 08-May-25			Bond Future	119.3592	119.3666	119.3592	119.3666	0
19/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1800.8300	1793.4400	1.8008	1.7934	0
19/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	AL37 On 02-May-24			Index Future	925.0500	929.4390	925.0500	929.4390	0
19/04/2024	AL37 On 01-August-24			Index Future	945.2330	949.7300	945.2330	949.7300	0
19/04/2024	AL37 On 07-November-24			Index Future	967.5140	972.1240	967.5140	972.1240	0
19/04/2024	AL37 On 06-February-25			Index Future	988.5470	993.2710	988.5470	993.2710	0
19/04/2024	AL37 On 08-May-25			Index Future	1009.8270	1014.5970	1009.8270	1,014.5970	0
19/04/2024	AL7T On 02-May-24			Index Future	1062.8520	1068.3410	1062.8520	1,068.3410	0
19/04/2024	AL7T On 01-August-24			Index Future	1086.0420	1091.6650	1086.0420	1,091.6650	0
19/04/2024	AL7T On 07-November-24			Index Future	1111.6420	1117.4060	1111.6420	1,117.4060	0
19/04/2024	AL7T On 06-February-25			Index Future	1135.8090	1141.7130	1135.8090	1,141.7130	0
19/04/2024	AL7T On 08-May-25			Index Future	1160.2580	1166.2260	1160.2580	1,166.2260	0
19/04/2024	ALBI On 02-May-24			Index Future	927.5960	931.3320	927.5960	931.3320	90
19/04/2024	ALBI On 01-August-24			Index Future	947.8350	951.6650	947.8350	951.6650	1

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	ALBI On 07-November-24			Index Future	970.1770	974.1040	970.1770	974.1040	16
19/04/2024	ALBI On 06-February-25			Index Future	991.2690	995.2940	991.2690	995.2940	0
19/04/2024	ALBI On 08-May-25			Index Future	1012.6070	1016.6630	1012.6070	1,016.6630	0
19/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C333 On 15-September-33			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
19/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	ES33 On 02-May-24			Bond Future	13.1394	13.0706	71.1849	71.4728	0
19/04/2024	ES33 On 01-August-24			Bond Future	13.3111	13.2389	72.7557	73.0509	0
19/04/2024	ES33 On 07-November-24			Bond Future	13.5126	13.4366	70.6858	70.9885	0
19/04/2024	ES33 On 06-February-25			Bond Future	13.7201	13.6403	72.2369	72.5472	0
19/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1494.7200	1184.4100	1.4947	1.1844	0
19/04/2024	ES33 On 08-May-25			Bond Future	13.9381	13.8555	70.0003	70.3132	0
19/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4771.7300	4458.8200	4.7717	4.4588	0
19/04/2024	ES42 On 02-May-24			Bond Future	13.4315	13.3877	67.1065	67.3198	0
19/04/2024	ES42 On 01-August-24			Bond Future	13.5819	13.5362	68.5874	68.8062	0
19/04/2024	ES42 On 07-November-24			Bond Future	13.7550	13.7070	65.9528	66.1774	0
19/04/2024	ES42 On 06-February-25			Bond Future	13.9248	13.8745	67.3991	67.6295	0
19/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	994.3400	763.9400	0.9943	0.7639	0
19/04/2024	ES42 On 08-May-25			Bond Future	14.1090	14.0574	64.5927	64.8242	0
19/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4038.1500	3806.6900	4.0382	3.8067	0
19/04/2024	GOVI On 02-May-24			GOVI	913.6610	917.4210	913.6610	917.4210	313
19/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	373090.0000	335490.0000	37.3090	33.5490	0
19/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	373190.0000	335590.0000	37.3190	33.5590	0
19/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	373290.0000	335690.0000	37.3290	33.5690	0
19/04/2024	GOVI On 01-August-24			GOVI	933.5960	937.4510	933.5960	937.4510	423
19/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	97740.0000	59190.0000	9.7740	5.9190	0
19/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	97840.0000	59290.0000	9.7840	5.9290	0
19/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	97940.0000	59390.0000	9.7940	5.9390	0
19/04/2024	GOVI On 07-November-24			GOVI	955.6020	959.5550	955.6020	959.5550	0
19/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	68220.0000	107750.0000	6.8220	10.7750	0
19/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	68120.0000	107650.0000	6.8120	10.7650	0
19/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	68020.0000	107550.0000	6.8020	10.7550	0
19/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 06-February-25			GOVI	976.3770	980.4290	976.3770	980.4290	0
19/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	43770.0000	84290.0000	4.3770	8.4290	0
19/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 08-May-25			GOVI	997.3940	1001.4780	997.3940	1,001.4780	0
19/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	246060.0000	205220.0000	24.6060	20.5220	0
19/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/04/2024	IGOV On 02-May-24			Index Future	344.4910	344.4940	344.4910	344.4940	203
19/04/2024	IGOV On 01-August-24			Index Future	352.0930	352.1000	352.0930	352.1000	371
19/04/2024	IGOV On 07-November-24			Index Future	360.4820	360.4920	360.4820	360.4920	16
19/04/2024	IGOV On 06-February-25			Index Future	368.4010	368.4160	368.4010	368.4160	0
19/04/2024	IGOV On 08-May-25			Index Future	376.4110	376.4050	376.4110	376.4050	0
19/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
19/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3530	8.3550	91.6470	91.6450	0
19/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3520	8.3570	91.6480	91.6430	0
19/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3930	8.3930	91.6070	91.6070	0
19/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3850	8.3900	91.6150	91.6100	0
19/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3930	8.3930	91.6070	91.6070	0
19/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3940	8.3940	91.6060	91.6060	0
19/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4030	8.4130	91.5970	91.5870	0
19/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3000	8.2900	91.7000	91.7100	0
19/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.2780	8.2780	91.7220	91.7220	0
19/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3430	8.3430	91.6570	91.6570	0
19/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3430	8.3430	91.6570	91.6570	0
19/04/2024	R035 On 02-May-24			Bond Future	12.3793	12.3051	81.0397	81.4121	143,634
19/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0100	0.0500	0.0000	0.0001	0
19/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6272.6500	5900.3600	6.2727	5.9004	0
19/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	0
19/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6217.0800	5844.8000	6.2171	5.8448	0
19/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0100	0.0700	0.0000	0.0001	0
19/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6161.5700	5789.3000	6.1616	5.7893	0
19/04/2024	R035 On 01-August-24			Bond Future	12.5136	12.4360	82.8079	83.1895	70,934
19/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	505.7200	603.3400	0.5057	0.6033	0
19/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4164.8400	3880.9000	4.1648	3.8809	0
19/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	517.8700	617.0600	0.5179	0.6171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4124.8300	3842.4600	4.1248	3.8425	0
19/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	530.2100	630.9800	0.5302	0.6310	0
19/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4085.0500	3804.2600	4.0851	3.8043	0
19/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3555.5900	3840.2500	3.5556	3.8403	0
19/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	987.7800	890.8800	0.9878	0.8909	7,500
19/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3658.1800	3946.2100	3.6582	3.9462	0
19/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	950.2500	856.7200	0.9503	0.8567	8,650
19/04/2024	R035 On 07-November-24			Bond Future	12.6728	12.5914	80.2436	80.6348	14,838
19/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1492.8200	1655.6400	1.4928	1.6556	0
19/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3952.7100	3724.4000	3.9527	3.7244	0
19/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1512.5500	1676.6400	1.5126	1.6766	0
19/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3922.4800	3695.4400	3.9225	3.6954	0
19/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1532.4300	1697.5400	1.5324	1.6975	0
19/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3892.4400	3666.4200	3.8924	3.6664	0
19/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1552.2200	1708.8500	1.5522	1.7089	1,000
19/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3862.3600	3627.8600	3.8624	3.6279	0
19/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4278.7000	4547.7700	4.2787	4.5478	0
19/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1672.6500	1550.5900	1.6727	1.5506	1,000
19/04/2024	R035 On 06-February-25			Bond Future	12.8372	12.7518	81.9865	82.3872	0
19/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2139.6600	2183.5800	2.1397	2.1836	0
19/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4174.2800	3817.4800	4.1743	3.8175	0
19/04/2024	R035 On 08-May-25			Bond Future	13.0056	12.9175	79.2307	79.6353	0
19/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1170.5400	943.3100	1.1705	0.9433	0
19/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7066.9200	6435.1100	7.0669	6.4351	0
19/04/2024	R053 On 02-May-24			Bond Future	12.9340	12.8749	91.2959	91.7017	5,189
19/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1286.9200	1613.6400	1.2869	1.6136	0
19/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	702.3900	623.3100	0.7024	0.6233	0
19/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1328.4500	1658.5600	1.3285	1.6586	0
19/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	676.4000	600.7100	0.6764	0.6007	0
19/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1370.5700	1704.1000	1.3706	1.7041	0
19/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	651.1000	578.8300	0.6511	0.5788	0
19/04/2024	R053 On 01-August-24			Bond Future	13.0666	13.0049	93.2878	93.7037	0
19/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2933.7100	3189.8400	2.9337	3.1898	0
19/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2510.0100	2350.2400	2.5100	2.3502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2971.5000	3229.2000	2.9715	3.2292	0
19/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2481.3400	2323.1400	2.4813	2.3231	0
19/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3009.2900	3268.5600	3.0093	3.2686	0
19/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2452.7700	2296.1400	2.4528	2.2961	0
19/04/2024	R053 On 07-November-24			Bond Future	13.2170	13.1523	89.6136	90.0400	0
19/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2253.5700	2562.8400	2.2536	2.5628	0
19/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5142.2600	5025.0700	5.1423	5.0251	0
19/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2282.3800	2593.2500	2.2824	2.5933	0
19/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5101.4200	4985.8300	5.1014	4.9858	0
19/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2311.3700	2623.8500	2.3114	2.6239	0
19/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5060.8500	4946.8700	5.0609	4.9469	0
19/04/2024	R053 On 06-February-25			Bond Future	13.3660	13.2984	91.5591	91.9960	0
19/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3065.0000	3175.4300	3.0650	3.1754	0
19/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5886.2000	5559.7400	5.8862	5.5597	0
19/04/2024	R053 On 08-May-25			Bond Future	13.5245	13.4547	87.6526	88.0935	0
19/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2389.5900	2297.3100	2.3896	2.2973	0
19/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8304.2200	7771.0100	8.3042	7.7710	0
19/04/2024	R186 On 02-May-24			Bond Future	9.4112	9.3503	106.4163	106.5573	61,712
19/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3359.0000	3218.0400	3.3590	3.2180	0
19/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3334.8800	3193.9200	3.3349	3.1939	0
19/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3310.7600	3169.8000	3.3108	3.1698	0
19/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	787.8900	906.3200	0.7879	0.9063	2,030
19/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	52.9600	30.4300	0.0530	0.0304	0
19/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2258.2900	2398.8700	2.2583	2.3989	0
19/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.7600	0.3800	0.0008	0.0004	2,030
19/04/2024	R186 On 01-August-24			Bond Future	9.4756	9.4068	103.4303	103.5757	54,414
19/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	69.8800	93.2000	0.0699	0.0932	0
19/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1769.0200	1646.9600	1.7690	1.6470	0
19/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	72.6000	96.5600	0.0726	0.0966	0
19/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1750.1600	1628.7400	1.7502	1.6287	0
19/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	75.5100	100.1300	0.0755	0.1001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1731.4900	1610.7300	1.7315	1.6107	0
19/04/2024	R186 On 07-November-24			Bond Future	9.5593	9.4803	105.8677	106.0173	34,925
19/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	475.1400	543.3400	0.4751	0.5433	0
19/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1291.4400	1210.0600	1.2914	1.2101	0
19/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	483.7600	552.5800	0.4838	0.5526	0
19/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1280.9500	1200.1900	1.2810	1.2002	0
19/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	492.4500	561.8900	0.4925	0.5619	0
19/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1270.5400	1190.4000	1.2705	1.1904	0
19/04/2024	R186 On 06-February-25			Bond Future	9.6725	9.5808	102.8514	103.0056	0
19/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	445.5300	474.8700	0.4455	0.4749	0
19/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1533.2500	1408.3900	1.5333	1.4084	0
19/04/2024	R186 On 08-May-25			Bond Future	9.8421	9.7388	105.0601	105.2115	0
19/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	194.0000	228.2200	0.1940	0.2282	0
19/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2231.9500	2114.7400	2.2320	2.1147	0
19/04/2024	R202 On 02-May-24			Bond Future	257.8363	257.8580	257.8363	257.8580	460
19/04/2024	R202 On 01-August-24			Bond Future	258.4264	258.4517	258.4264	258.4517	441
19/04/2024	R202 On 07-November-24			Bond Future	264.5832	264.6111	264.5832	264.6111	0
19/04/2024	R202 On 06-February-25			Bond Future	265.1473	265.1790	265.1473	265.1790	0
19/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1642.6800	1610.9600	1.6427	1.6110	0
19/04/2024	R202 On 08-May-25			Bond Future	270.9074	270.9246	270.9074	270.9246	0
19/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1402.5800	1385.4000	1.4026	1.3854	0
19/04/2024	R209 On 02-May-24			Bond Future	12.4731	12.4039	62.5486	62.8535	9,370
19/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6107.6100	5802.7000	6.1076	5.8027	0
19/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6057.6500	5752.7400	6.0577	5.7527	0
19/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6007.7500	5702.8400	6.0078	5.7028	0
19/04/2024	R209 On 01-August-24			Bond Future	12.5986	12.5266	63.9133	64.2258	10,172
19/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	358.3700	426.9900	0.3584	0.4270	0
19/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4040.1600	3796.3600	4.0402	3.7964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	367.5800	437.4100	0.3676	0.4374	0
19/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4002.6000	3760.0100	4.0026	3.7600	0
19/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	376.9500	448.0100	0.3770	0.4480	0
19/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3965.2400	3723.8800	3.9652	3.7239	0
19/04/2024	R209 On 07-November-24			Bond Future	12.7417	12.6665	62.2623	62.5825	5,237
19/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1213.5500	1406.9500	1.2136	1.4070	0
19/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3527.9300	3401.0600	3.5279	3.4011	0
19/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1230.1500	1424.9600	1.2302	1.4250	0
19/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3499.9000	3374.4400	3.4999	3.3744	0
19/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1247.0500	1443.2700	1.2471	1.4433	0
19/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3472.2200	3348.1700	3.4722	3.3482	0
19/04/2024	R209 On 06-February-25			Bond Future	12.8847	12.8064	63.6144	63.9424	0
19/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1864.7600	1870.2000	1.8648	1.8702	0
19/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3758.3300	3435.7000	3.7583	3.4357	0
19/04/2024	R209 On 08-May-25			Bond Future	13.0379	12.9572	61.8239	62.1553	0
19/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1121.4800	866.3200	1.1215	0.8663	0
19/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6077.4000	5490.8300	6.0774	5.4908	0
19/04/2024	R210 On 02-May-24			Bond Future	233.1001	233.2094	233.1001	233.2094	110
19/04/2024	R210 On 01-August-24			Bond Future	238.2439	238.3586	238.2439	238.3586	823
19/04/2024	R210 On 07-November-24			Bond Future	240.5696	240.6888	240.5696	240.6888	0
19/04/2024	R210 On 06-February-25			Bond Future	245.8524	245.9774	245.8524	245.9774	0
19/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6242.3500	6367.3700	6.2424	6.3674	0
19/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R210 On 08-May-25			Bond Future	247.7605	247.8741	247.7605	247.8741	0
19/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	269.4800	155.8900	0.2695	0.1559	0
19/04/2024	R213 On 02-May-24			Bond Future	11.3068	11.1920	81.1960	81.6628	22,809
19/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4298.0300	3831.1400	4.2980	3.8311	0
19/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4254.8000	3787.9200	4.2548	3.7879	0
19/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4211.5900	3744.7100	4.2116	3.7447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R213 On 01-August-24			Bond Future	11.4219	11.3009	82.9675	83.4457	11,411
19/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	529.9800	674.3500	0.5300	0.6744	0
19/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2782.0900	2448.3100	2.7821	2.4483	0
19/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	541.5500	687.9900	0.5416	0.6880	0
19/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2752.8900	2421.1800	2.7529	2.4212	0
19/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	553.1400	701.6400	0.5531	0.7016	0
19/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2723.7400	2394.0900	2.7237	2.3941	0
19/04/2024	R213 On 07-November-24			Bond Future	11.5643	11.4363	81.3612	81.8512	10,002
19/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1349.0000	1617.6400	1.3490	1.6176	0
19/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2715.0600	2493.6500	2.7151	2.4937	0
19/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1365.6900	1636.2200	1.3657	1.6362	0
19/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2692.7900	2473.2700	2.6928	2.4733	0
19/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1382.5000	1654.6500	1.3825	1.6547	0
19/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2670.6700	2452.7700	2.6707	2.4528	0
19/04/2024	R213 On 06-February-25			Bond Future	11.7165	11.5812	83.1286	83.6304	0
19/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1779.7700	1922.8200	1.7798	1.9228	0
19/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3147.7400	2788.9900	3.1477	2.7890	0
19/04/2024	R213 On 08-May-25			Bond Future	11.8770	11.7355	81.3525	81.8603	0
19/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	746.6400	697.1700	0.7466	0.6972	0
19/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5783.9000	5226.6300	5.7839	5.2266	0
19/04/2024	R214 On 02-May-24			Bond Future	12.7472	12.7030	58.3171	58.5149	16,429
19/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6239.2800	6041.4800	6.2393	6.0415	0
19/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6186.8400	5989.0400	6.1868	5.9890	0
19/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6134.4600	5936.6700	6.1345	5.9367	0
19/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	12.0800	22.0000	0.0121	0.0220	8,000
19/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2927.4100	2739.5300	2.9274	2.7395	0
19/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	14.6000	26.0600	0.0146	0.0261	5,110
19/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2833.4200	2647.0800	2.8334	2.6471	0
19/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	936.4100	1091.0400	0.9364	1.0910	0
19/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	391.2900	348.1200	0.3913	0.3481	13,110
19/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3312.3800	3509.6500	3.3124	3.5097	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	14.8200	14.2900	0.0148	0.0143	13,110
19/04/2024	R214 On 01-August-24			Bond Future	12.8660	12.8200	59.5896	59.7924	6,352
19/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	449.7600	507.4200	0.4498	0.5074	0
19/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3698.0300	3552.8500	3.6980	3.5529	0
19/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	460.8000	519.2800	0.4608	0.5193	0
19/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3661.0700	3516.7100	3.6611	3.5167	0
19/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	471.9100	531.3100	0.4719	0.5313	0
19/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3624.2400	3480.8000	3.6242	3.4808	0
19/04/2024	R214 On 07-November-24			Bond Future	13.0043	12.9564	57.6865	57.8946	245
19/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1487.9400	1591.4600	1.4879	1.5915	0
19/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3283.5200	3179.0000	3.2835	3.1790	0
19/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1506.9400	1611.1600	1.5069	1.6112	0
19/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3257.0500	3153.2300	3.2571	3.1532	0
19/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1526.2300	1631.0000	1.5262	1.6310	0
19/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3230.9100	3127.6400	3.2309	3.1276	0
19/04/2024	R214 On 06-February-25			Bond Future	13.1447	13.0948	58.9394	59.1528	0
19/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1879.5700	1934.1100	1.8796	1.9341	0
19/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3780.7800	3621.9500	3.7808	3.6220	0
19/04/2024	R214 On 08-May-25			Bond Future	13.2863	13.2353	56.8973	57.1118	0
19/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1520.4400	1456.9800	1.5204	1.4570	0
19/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5437.4700	5159.4900	5.4375	5.1595	0
19/04/2024	R248 On 02-May-24			Bond Future	12.9685	12.9043	70.7031	71.0452	33,440
19/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9313.2800	8971.2000	9.3133	8.9712	0
19/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8917.3000	8575.2200	8.9173	8.5752	0
19/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8851.6400	8509.5600	8.8516	8.5096	0
19/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8786.0800	8444.0000	8.7861	8.4440	0
19/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	25.8200	50.7600	0.0258	0.0508	0
19/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3165.7200	2848.5800	3.1657	2.8486	0
19/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1363.6800	1640.3100	1.3637	1.6403	0
19/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	360.1100	294.6600	0.3601	0.2947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2024	R248 On 01-August-24			Bond Future	13.0971	13.0302	72.2458	72.5962	237,337
19/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	437.3200	565.4600	0.4373	0.5655	0
19/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4830.3200	4607.9800	4.8303	4.6080	0
19/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	448.7200	578.9000	0.4487	0.5789	0
19/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4783.5400	4563.2400	4.7835	4.5632	0
19/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	460.3100	592.5400	0.4603	0.5925	0
19/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4737.0300	4518.7800	4.7370	4.5188	0
19/04/2024	R248 On 07-November-24			Bond Future	13.2465	13.1765	69.4961	69.8554	100
19/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1663.5900	1827.1100	1.6636	1.8271	0
19/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4124.9000	3929.1300	4.1249	3.9291	0
19/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1685.5900	1850.1100	1.6856	1.8501	0
19/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4092.4700	3897.7000	4.0925	3.8977	0
19/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1707.5300	1873.2600	1.7075	1.8733	0
19/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4060.0600	3866.5000	4.0601	3.8665	0
19/04/2024	R248 On 06-February-25			Bond Future	13.3983	13.3252	71.0053	71.3733	0
19/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1735.1000	1811.9800	1.7351	1.8120	0
19/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5346.1600	5055.0400	5.3462	5.0550	0
19/04/2024	R248 On 08-May-25			Bond Future	13.5514	13.4760	68.0768	68.4487	0
19/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1732.9700	1387.3800	1.7330	1.3874	0
19/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6712.6800	5995.2700	6.7127	5.9953	0
19/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0