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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
22/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	2025 On 02-May-24			Bond Future	179.2599	179.1301	179.2599	179.1301	5,749
22/04/2024	2025 On 01-August-24			Bond Future	181.3699	181.2375	181.3699	181.2375	1,200
22/04/2024	2025 On 07-November-24			Bond Future	185.6914	185.5554	185.6914	185.5554	4,944
22/04/2024	2029 On 02-May-24			Bond Future	128.4436	128.4544	128.4436	128.4544	1,188
22/04/2024	2029 On 01-August-24			Bond Future	131.2777	131.2890	131.2777	131.2890	8,391
22/04/2024	2029 On 07-November-24			Bond Future	132.9992	133.0105	132.9992	133.0105	0
22/04/2024	2029 On 06-February-25			Bond Future	135.9204	135.9315	135.9204	135.9315	0
22/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3520.4100	3531.4700	3.5204	3.5315	0
22/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2029 On 08-May-25			Bond Future	137.4333	137.4439	137.4333	137.4439	0
22/04/2024	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
22/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	416.7500	406.0700	0.4168	0.4061	0
22/04/2024	2030 On 02-May-24			Bond Future	10.7503	10.7768	90.5574	90.4544	53,657
22/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
22/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4371.8300	4474.8200	4.3718	4.4748	0
22/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3754.7100	3857.7000	3.7547	3.8577	0
22/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3713.7500	3816.7400	3.7138	3.8167	0
22/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3672.8100	3775.8000	3.6728	3.7758	0
22/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	1.5900	3.4700	0.0016	0.0035	1,000
22/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2336.0400	2440.9100	2.3360	2.4409	0
22/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	211.0600	230.6500	0.2111	0.2307	500
22/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	719.9900	842.5700	0.7200	0.8426	0
22/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	585.7500	586.4900	0.5858	0.5865	1,080
22/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	315.2400	418.9700	0.3152	0.4190	0
22/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1486.7000	1433.1600	1.4867	1.4332	500
22/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	62.9300	112.3800	0.0629	0.1124	0
22/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4481.4500	4379.2100	4.4815	4.3792	0
22/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.1400	0.8900	0.0001	0.0009	1,000
22/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6066.5500	5963.5900	6.0666	5.9636	0
22/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	1,080
22/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8751.4100	8648.4200	8.7514	8.6484	0
22/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
22/04/2024	2030 On 01-August-24			Bond Future	10.8629	10.8909	88.5273	88.4223	115,567
22/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	544.2400	530.4500	0.5442	0.5305	0
22/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2417.6300	2508.8800	2.4176	2.5089	0
22/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	555.7200	541.6200	0.5557	0.5416	0
22/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2390.6200	2481.5600	2.3906	2.4816	0
22/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	567.5300	553.1100	0.5675	0.5531	0
22/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2363.9500	2454.5700	2.3640	2.4546	0
22/04/2024	2030 On 07-November-24			Bond Future	10.9854	11.0153	90.6134	90.5057	33,476
22/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1390.4000	1357.6000	1.3904	1.3576	0
22/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2280.8700	2355.8200	2.2809	2.3558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1407.0900	1373.9700	1.4071	1.3740	0
22/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2261.0500	2335.6800	2.2611	2.3357	0
22/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1424.1400	1390.7100	1.4241	1.3907	0
22/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2241.6200	2315.9400	2.2416	2.3159	0
22/04/2024	2030 On 06-February-25			Bond Future	11.1183	11.1502	88.5717	88.4613	0
22/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1410.3400	1377.3300	1.4103	1.3773	0
22/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2944.7300	3022.0900	2.9447	3.0221	0
22/04/2024	2030 On 08-May-25			Bond Future	11.2806	11.3147	90.4735	90.3605	0
22/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	507.5400	491.6200	0.5075	0.4916	0
22/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5131.6100	5228.7100	5.1316	5.2287	0
22/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	835.9100	812.0400	0.8359	0.8120	1,640
22/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4129.3900	4218.5400	4.1294	4.2185	0
22/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1299.8400	1266.6100	1.2998	1.2666	2,280
22/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3286.1400	3365.9300	3.2861	3.3659	0
22/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3469.6200	3407.1400	3.4696	3.4071	0
22/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1573.3700	1623.9100	1.5734	1.6239	1,640
22/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4440.7200	4369.4600	4.4407	4.3695	0
22/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1201.3200	1243.0800	1.2013	1.2431	2,280
22/04/2024	2032 On 02-May-24			Bond Future	11.6471	11.6737	83.5757	83.4565	115,856
22/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
22/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6341.5700	6460.8000	6.3416	6.4608	0
22/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
22/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6046.0000	6165.2300	6.0460	6.1652	0
22/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5166.8500	5286.0800	5.1669	5.2861	0
22/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5118.3300	5237.5600	5.1183	5.2376	0
22/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5069.8600	5189.0900	5.0699	5.1891	0
22/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
22/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5021.4100	5140.6400	5.0214	5.1406	0
22/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
22/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4924.6300	5043.8600	4.9246	5.0439	0
22/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550

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22/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4635.1100	4754.3400	4.6351	4.7543	0
22/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0600	0.2400	0.0001	0.0002	1,000
22/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3631.5300	3750.9400	3.6315	3.7509	0
22/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	4.9500	9.3900	0.0050	0.0094	500
22/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2554.2300	2677.9000	2.5542	2.6779	0
22/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	22.8500	34.3800	0.0229	0.0344	0
22/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2014.4900	2145.2500	2.0145	2.1453	500
22/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	47.0500	63.9500	0.0471	0.0640	0
22/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1715.5800	1851.7100	1.7156	1.8517	17,000
22/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	87.4100	109.4600	0.0874	0.1095	1,550
22/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1434.4300	1575.7100	1.4344	1.5757	0
22/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	994.3500	984.3400	0.9944	0.9843	0
22/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	267.6900	376.9100	0.2677	0.3769	500
22/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5380.9100	5263.2000	5.3809	5.2632	0
22/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.3400	1.8600	0.0003	0.0019	1,000
22/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6519.8900	6400.8900	6.5199	6.4009	0
22/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0300	0.2600	0.0000	0.0003	500
22/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7200.8000	7081.6300	7.2008	7.0816	0
22/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	1,550
22/04/2024	2032 On 01-August-24			Bond Future	11.7751	11.8030	85.3991	85.2774	83,591
22/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	487.7800	476.7300	0.4878	0.4767	0
22/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3373.0700	3483.7200	3.3731	3.4837	0
22/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	499.1500	487.8100	0.4992	0.4878	0
22/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3338.7300	3449.0900	3.3387	3.4491	0
22/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	510.6900	499.0600	0.5107	0.4991	0
22/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3304.5900	3414.6600	3.3046	3.4147	0
22/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3833.6600	3759.0200	3.8337	3.7590	0
22/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	574.3600	621.4200	0.5744	0.6214	11,000
22/04/2024	2032 On 07-November-24			Bond Future	11.9243	11.9537	83.2442	83.1194	52,526
22/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1330.4400	1299.7900	1.3304	1.2998	0
22/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3290.4500	3384.5200	3.2905	3.3845	0
22/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1347.8200	1316.8300	1.3478	1.3168	0
22/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3264.0400	3357.7700	3.2640	3.3578	0
22/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1365.3100	1333.9900	1.3653	1.3340	0

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22/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3237.7800	3331.1800	3.2378	3.3312	0
22/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1648.0400	1611.5800	1.6480	1.6116	1,615
22/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2867.6400	2955.9000	2.8676	2.9559	0
22/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6427.9000	6337.0900	6.4279	6.3371	0
22/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	609.1700	643.0800	0.6092	0.6431	1,615
22/04/2024	2032 On 06-February-25			Bond Future	12.0779	12.1088	85.0523	84.9246	0
22/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2024.1500	1983.4900	2.0242	1.9835	0
22/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3519.6900	3606.7400	3.5197	3.6067	0
22/04/2024	2032 On 08-May-25			Bond Future	12.2470	12.2796	82.7123	82.5816	0
22/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	876.4400	855.0200	0.8764	0.8550	0
22/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6468.9300	6578.2300	6.4689	6.5782	0
22/04/2024	2033 On 02-May-24			Bond Future	120.3881	120.3022	120.3881	120.3022	1,707
22/04/2024	2033 On 01-August-24			Bond Future	123.0445	122.9568	123.0445	122.9568	6,860
22/04/2024	2033 On 07-November-24			Bond Future	124.4720	124.3819	124.4720	124.3819	0
22/04/2024	2033 On 06-February-25			Bond Future	127.2060	127.1135	127.2060	127.1135	0
22/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2265.9700	2173.5200	2.2660	2.1735	0
22/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2033 On 08-May-25			Bond Future	128.4284	128.3334	128.4284	128.3334	0
22/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2191.6100	2286.6100	2.1916	2.2866	0
22/04/2024	2037 On 02-May-24			Bond Future	12.7445	12.7461	75.8346	75.8265	43,295
22/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6991.7500	6999.8600	6.9918	6.9999	0
22/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6935.0000	6943.1100	6.9350	6.9431	0
22/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6878.3000	6886.4100	6.8783	6.8864	0
22/04/2024	2037 On 01-August-24			Bond Future	12.8910	12.8927	73.2330	73.2248	181,097
22/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	403.4700	418.4200	0.4035	0.4184	0
22/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4469.9800	4493.0800	4.4700	4.4931	0
22/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	413.7600	428.9000	0.4138	0.4289	0
22/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4427.5000	4450.7900	4.4275	4.4508	0
22/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	424.2400	439.5600	0.4242	0.4396	1,383

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22/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4385.2600	4408.7300	4.3853	4.4087	0
22/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2677.1700	2699.5200	2.6772	2.6995	0
22/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1334.1200	1364.6200	1.3341	1.3646	1,383
22/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4907.4500	4922.1800	4.9075	4.9222	0
22/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	572.9600	595.8400	0.5730	0.5958	1,383
22/04/2024	2037 On 07-November-24			Bond Future	13.0470	13.0488	74.9584	74.9499	9,175
22/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1534.5500	1549.1400	1.5346	1.5491	0
22/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3869.4100	3892.5200	3.8694	3.8925	0
22/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1554.6300	1569.2700	1.5546	1.5693	0
22/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3839.4400	3862.6000	3.8394	3.8626	0
22/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1574.8600	1589.5400	1.5749	1.5895	0
22/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3809.6600	3832.8600	3.8097	3.8329	0
22/04/2024	2037 On 06-February-25			Bond Future	13.2061	13.2080	72.3255	72.3166	0
22/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2100.4600	2111.9200	2.1005	2.1119	0
22/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4235.6300	4255.9900	4.2356	4.2560	0
22/04/2024	2037 On 08-May-25			Bond Future	13.3815	13.3836	73.8773	73.8679	3,975
22/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1322.5400	1330.7000	1.3225	1.3307	0
22/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6797.0500	6814.5700	6.7971	6.8146	0
22/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3478.9900	3488.0800	3.4790	3.4881	7,500
22/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3623.7900	3642.2400	3.6238	3.6422	0
22/04/2024	2038 On 02-May-24			Bond Future	130.7449	130.7536	130.7449	130.7536	3,115
22/04/2024	2038 On 01-August-24			Bond Future	131.5539	131.5628	131.5539	131.5628	2,471
22/04/2024	2038 On 07-November-24			Bond Future	134.6881	134.6971	134.6881	134.6971	1,615
22/04/2024	2038 On 06-February-25			Bond Future	135.5164	135.5249	135.5164	135.5249	0
22/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	286.4200	294.9300	0.2864	0.2949	0
22/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2038 On 08-May-25			Bond Future	138.4605	138.4688	138.4605	138.4688	0
22/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1219.4700	1211.2100	1.2195	1.2112	0
22/04/2024	2040 On 02-May-24			Bond Future	12.9796	12.9813	75.9418	75.9332	93,453
22/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7813.3100	7821.8900	7.8133	7.8219	0
22/04/2024	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
22/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7752.1200	7760.7000	7.7521	7.7607	0
22/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7691.0100	7699.5900	7.6910	7.6996	0
22/04/2024	2040 On 01-August-24			Bond Future	13.1273	13.1290	73.0921	73.0835	44,221
22/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	375.2100	390.0000	0.3752	0.3900	680
22/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4935.0900	4958.5000	4.9351	4.9585	0
22/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	416.5900	432.1900	0.4166	0.4322	0
22/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4751.3300	4775.5500	4.7513	4.7756	0
22/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	427.4700	443.2600	0.4275	0.4433	0
22/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4706.0800	4730.4900	4.7061	4.7305	0
22/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	438.4300	454.4200	0.4384	0.4544	0
22/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4660.9800	4685.5900	4.6610	4.6856	0
22/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1352.1300	1376.0400	1.3521	1.3760	0
22/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2638.7500	2671.2800	2.6388	2.6713	680
22/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1516.7700	1541.1000	1.5168	1.5411	7,500
22/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2435.6100	2468.5600	2.4356	2.4686	0
22/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3059.0300	3081.9400	3.0590	3.0819	0
22/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1283.9200	1315.4500	1.2839	1.3155	680
22/04/2024	2040 On 07-November-24			Bond Future	13.2840	13.2858	74.8142	74.8052	80,938
22/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1689.6000	1705.1100	1.6896	1.7051	0
22/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3978.9600	4003.5300	3.9790	4.0035	0
22/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1711.3400	1726.8900	1.7113	1.7269	0
22/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3947.8900	3972.5000	3.9479	3.9725	0
22/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1733.2300	1748.8100	1.7332	1.7488	0
22/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3917.0300	3941.6700	3.9170	3.9417	0
22/04/2024	2040 On 06-February-25			Bond Future	13.4431	13.4450	71.9275	71.9180	14
22/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2116.1500	2128.1600	2.1162	2.1282	0
22/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4614.0600	4635.4900	4.6141	4.6355	0
22/04/2024	2040 On 08-May-25			Bond Future	13.6172	13.6192	73.4704	73.4605	3,900
22/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1616.7400	1625.7200	1.6167	1.6257	0
22/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6645.9200	6664.8000	6.6459	6.6648	0
22/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3275.3100	3285.0000	3.2753	3.2850	7,500
22/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4188.3400	4207.9300	4.1883	4.2079	0
22/04/2024	2044 On 02-May-24			Bond Future	13.0640	13.0556	71.9930	72.0372	58,805

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8079.8200	8035.6600	8.0798	8.0357	0
22/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8017.3000	7973.1400	8.0173	7.9731	0
22/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7954.8600	7910.7000	7.9549	7.9107	0
22/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	10.9800	25.9200	0.0110	0.0259	0
22/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3058.1900	3028.9700	3.0582	3.0290	4,200
22/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	105.9600	164.2200	0.1060	0.1642	0
22/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1775.4100	1789.5100	1.7754	1.7895	10,030
22/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	472.3500	577.5300	0.4724	0.5775	0
22/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	807.3600	868.3800	0.8074	0.8684	10,030
22/04/2024	2044 On 01-August-24			Bond Future	13.2073	13.1985	69.1824	69.2277	96,802
22/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	309.5500	330.8600	0.3096	0.3309	0
22/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5339.0600	5315.1000	5.3391	5.3151	0
22/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	318.3000	339.9900	0.3183	0.3400	0
22/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5290.3400	5266.7600	5.2903	5.2668	0
22/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	327.3100	349.3800	0.3273	0.3494	0
22/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5241.9400	5218.7400	5.2419	5.2187	0
22/04/2024	2044 On 07-November-24			Bond Future	13.3588	13.3496	70.8124	70.8585	200
22/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1605.1300	1641.0400	1.6051	1.6410	0
22/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3972.9000	3962.7000	3.9729	3.9627	0
22/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1626.3600	1662.4900	1.6264	1.6625	0
22/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3941.0600	3931.0800	3.9411	3.9311	0
22/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1647.5400	1683.8900	1.6475	1.6839	0
22/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3909.2400	3899.4800	3.9092	3.8995	0
22/04/2024	2044 On 06-February-25			Bond Future	13.5123	13.5028	67.9640	68.0110	0
22/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2142.6300	2177.5200	2.1426	2.1775	0
22/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4637.7600	4625.6800	4.6378	4.6257	0
22/04/2024	2044 On 08-May-25			Bond Future	13.6795	13.6696	69.4217	69.4694	0
22/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1671.7900	1699.1600	1.6718	1.6992	0
22/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6574.9100	6554.5800	6.5749	6.5546	0
22/04/2024	2046 On 02-May-24			Bond Future	112.0200	112.0275	112.0200	112.0275	11,752
22/04/2024	2046 On 01-August-24			Bond Future	114.4918	114.4995	114.4918	114.4995	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
22/04/2024	2046 On 07-November-24			Bond Future	115.0096	115.0173	115.0096	115.0173	5,116
22/04/2024	2046 On 06-February-25			Bond Future	117.5352	117.5427	117.5352	117.5427	0
22/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3525.2100	3532.7000	3.5252	3.5327	0
22/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2046 On 08-May-25			Bond Future	117.8240	117.8311	117.8240	117.8311	0
22/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	4146.0400	4138.9300	4.1460	4.1389	0
22/04/2024	2050 On 02-May-24			Bond Future	113.3370	113.7239	113.3370	113.7239	10,505
22/04/2024	2050 On 01-August-24			Bond Future	113.5240	113.9197	113.5240	113.9197	11,245
22/04/2024	2050 On 07-November-24			Bond Future	116.2287	116.6336	116.2287	116.6336	4,227
22/04/2024	2050 On 06-February-25			Bond Future	116.4086	116.8217	116.4086	116.8217	0
22/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	808.5500	1221.6700	0.8086	1.2217	0
22/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2050 On 08-May-25			Bond Future	118.9374	119.3592	118.9374	119.3592	0
22/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2222.5800	1800.8300	2.2226	1.8008	0
22/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	AL37 On 02-May-24			Index Future	926.2440	925.0500	926.2440	925.0500	0
22/04/2024	AL37 On 01-August-24			Index Future	946.4490	945.2330	946.4490	945.2330	0
22/04/2024	AL37 On 07-November-24			Index Future	968.7640	967.5140	968.7640	967.5140	0
22/04/2024	AL37 On 06-February-25			Index Future	989.8330	988.5470	989.8330	988.5470	0
22/04/2024	AL37 On 08-May-25			Index Future	1011.1490	1009.8270	1011.1490	1,009.8270	0
22/04/2024	AL7T On 02-May-24			Index Future	1063.9950	1062.8520	1063.9950	1,062.8520	0
22/04/2024	AL7T On 01-August-24			Index Future	1087.2050	1086.0420	1087.2050	1,086.0420	0
22/04/2024	AL7T On 07-November-24			Index Future	1112.8390	1111.6420	1112.8390	1,111.6420	0
22/04/2024	AL7T On 06-February-25			Index Future	1137.0410	1135.8090	1137.0410	1,135.8090	0
22/04/2024	AL7T On 08-May-25			Index Future	1161.5280	1160.2580	1161.5280	1,160.2580	0
22/04/2024	ALBI On 02-May-24			Index Future	928.0120	927.5960	928.0120	927.5960	56
22/04/2024	ALBI On 01-August-24			Index Future	948.2550	947.8350	948.2550	947.8350	35

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	ALBI On 07-November-24			Index Future	970.6130	970.1770	970.6130	970.1770	16
22/04/2024	ALBI On 06-February-25			Index Future	991.7220	991.2690	991.7220	991.2690	0
22/04/2024	ALBI On 08-May-25			Index Future	1013.0790	1012.6070	1013.0790	1,012.6070	0
22/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	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
22/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	ES33 On 02-May-24			Bond Future	13.1275	13.1394	71.2347	71.1849	0
22/04/2024	ES33 On 01-August-24			Bond Future	13.2987	13.3111	72.8065	72.7557	0
22/04/2024	ES33 On 07-November-24			Bond Future	13.4994	13.5126	70.7380	70.6858	0
22/04/2024	ES33 On 06-February-25			Bond Future	13.7063	13.7201	72.2904	72.2369	0
22/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1441.1600	1494.7200	1.4412	1.4947	0
22/04/2024	ES33 On 08-May-25			Bond Future	13.9235	13.9381	70.0553	70.0003	0
22/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4716.7200	4771.7300	4.7167	4.7717	0
22/04/2024	ES42 On 02-May-24			Bond Future	13.4349	13.4315	67.0902	67.1065	0
22/04/2024	ES42 On 01-August-24			Bond Future	13.5855	13.5819	68.5705	68.5874	0
22/04/2024	ES42 On 07-November-24			Bond Future	13.7587	13.7550	65.9357	65.9528	0
22/04/2024	ES42 On 06-February-25			Bond Future	13.9286	13.9248	67.3819	67.3991	0
22/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1011.5800	994.3400	1.0116	0.9943	0
22/04/2024	ES42 On 08-May-25			Bond Future	14.1129	14.1090	64.5754	64.5927	0
22/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4055.5400	4038.1500	4.0555	4.0382	0
22/04/2024	GOVI On 02-May-24			GOVI	914.1170	913.6610	914.1170	913.6610	314
22/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	368530.0000	373090.0000	36.8530	37.3090	0
22/04/2024	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
22/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	368630.0000	373190.0000	36.8630	37.3190	0
22/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	368730.0000	373290.0000	36.8730	37.3290	0
22/04/2024	GOVI On 01-August-24			GOVI	934.0570	933.5960	934.0570	933.5960	423
22/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	93130.0000	97740.0000	9.3130	9.7740	0
22/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	93230.0000	97840.0000	9.3230	9.7840	0
22/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	93330.0000	97940.0000	9.3330	9.7940	0
22/04/2024	GOVI On 07-November-24			GOVI	956.0800	955.6020	956.0800	955.6020	0
22/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	73000.0000	68220.0000	7.3000	6.8220	0
22/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	72900.0000	68120.0000	7.2900	6.8120	0
22/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	72800.0000	68020.0000	7.2800	6.8020	0
22/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 06-February-25			GOVI	976.8730	976.3770	976.8730	976.3770	0
22/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	48730.0000	43770.0000	4.8730	4.3770	0
22/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 08-May-25			GOVI	997.9100	997.3940	997.9100	997.3940	0
22/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	240900.0000	246060.0000	24.0900	24.6060	0
22/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/04/2024	IGOV On 02-May-24			Index Future	344.2300	344.4910	344.2300	344.4910	195
22/04/2024	IGOV On 01-August-24			Index Future	351.8240	352.0930	351.8240	352.0930	379
22/04/2024	IGOV On 07-November-24			Index Future	360.2100	360.4820	360.2100	360.4820	16
22/04/2024	IGOV On 06-February-25			Index Future	368.1250	368.4010	368.1250	368.4010	0
22/04/2024	IGOV On 08-May-25			Index Future	376.1330	376.4110	376.1330	376.4110	0
22/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/04/2024	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
22/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
22/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3550	8.3530	91.6450	91.6470	0
22/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3570	8.3520	91.6430	91.6480	0
22/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3930	8.3930	91.6070	91.6070	0
22/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3850	91.6100	91.6150	0
22/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3930	8.3930	91.6070	91.6070	0
22/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3940	8.3940	91.6060	91.6060	0
22/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4130	8.4030	91.5870	91.5970	0
22/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2900	8.3000	91.7100	91.7000	0
22/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.2780	8.2780	91.7220	91.7220	0
22/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3430	8.3430	91.6570	91.6570	0
22/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3430	8.3430	91.6570	91.6570	0
22/04/2024	R035 On 02-May-24			Bond Future	12.3728	12.3793	81.0724	81.0397	117,784
22/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6240.0300	6272.6500	6.2400	6.2727	0
22/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6184.4600	6217.0800	6.1845	6.2171	0
22/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6128.9500	6161.5700	6.1290	6.1616	0
22/04/2024	R035 On 01-August-24			Bond Future	12.5068	12.5136	82.8411	82.8079	71,618
22/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	494.5600	505.7200	0.4946	0.5057	0
22/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4120.5000	4164.8400	4.1205	4.1648	0
22/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	506.6200	517.8700	0.5066	0.5179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4080.4000	4124.8300	4.0804	4.1248	0
22/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	518.8700	530.2100	0.5189	0.5302	0
22/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4040.5300	4085.0500	4.0405	4.0851	0
22/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3553.4000	3555.5900	3.5534	3.5556	0
22/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	952.4100	987.7800	0.9524	0.9878	7,500
22/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3656.5800	3658.1800	3.6566	3.6582	0
22/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	915.4700	950.2500	0.9155	0.9503	8,650
22/04/2024	R035 On 07-November-24			Bond Future	12.6657	12.6728	80.2778	80.2436	90,200
22/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1487.7300	1492.8200	1.4877	1.4928	0
22/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3913.4700	3952.7100	3.9135	3.9527	0
22/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1507.5000	1512.5500	1.5075	1.5126	0
22/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3883.2800	3922.4800	3.8833	3.9225	0
22/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1527.4100	1532.4300	1.5274	1.5324	0
22/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3853.2700	3892.4400	3.8533	3.8924	0
22/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1547.2400	1552.2200	1.5472	1.5522	1,000
22/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3823.2300	3862.3600	3.8232	3.8624	0
22/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4282.0400	4278.7000	4.2820	4.2787	0
22/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1641.8400	1672.6500	1.6418	1.6727	1,000
22/04/2024	R035 On 06-February-25			Bond Future	12.8297	12.8372	82.0216	81.9865	0
22/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2139.0600	2139.6600	2.1391	2.1397	0
22/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4138.5900	4174.2800	4.1386	4.1743	0
22/04/2024	R035 On 08-May-25			Bond Future	12.9977	13.0056	79.2669	79.2307	0
22/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1169.6800	1170.5400	1.1697	1.1705	0
22/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7029.9200	7066.9200	7.0299	7.0669	0
22/04/2024	R053 On 02-May-24			Bond Future	12.9326	12.9340	91.3059	91.2959	5,189
22/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1178.0900	1286.9200	1.1781	1.2869	0
22/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	583.5700	702.3900	0.5836	0.7024	0
22/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1220.5400	1328.4500	1.2205	1.3285	0
22/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	558.5000	676.4000	0.5585	0.6764	0
22/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1263.6700	1370.5700	1.2637	1.3706	0
22/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	534.2100	651.1000	0.5342	0.6511	0
22/04/2024	R053 On 01-August-24			Bond Future	13.0651	13.0666	93.2979	93.2878	0
22/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2899.7700	2933.7100	2.8998	2.9337	0
22/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2466.0100	2510.0100	2.4660	2.5100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2937.5800	2971.5000	2.9376	2.9715	0
22/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2437.3600	2481.3400	2.4374	2.4813	0
22/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2975.4000	3009.2900	2.9754	3.0093	0
22/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2408.8200	2452.7700	2.4088	2.4528	0
22/04/2024	R053 On 07-November-24			Bond Future	13.2154	13.2170	89.6241	89.6136	0
22/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2232.9000	2253.5700	2.2329	2.2536	0
22/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5111.0800	5142.2600	5.1111	5.1423	0
22/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2261.6500	2282.3800	2.2617	2.2824	0
22/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5070.1800	5101.4200	5.0702	5.1014	0
22/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2290.5900	2311.3700	2.2906	2.3114	0
22/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5029.5600	5060.8500	5.0296	5.0609	0
22/04/2024	R053 On 06-February-25			Bond Future	13.3643	13.3660	91.5701	91.5591	0
22/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3048.1500	3065.0000	3.0482	3.0650	0
22/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5858.3600	5886.2000	5.8584	5.8862	0
22/04/2024	R053 On 08-May-25			Bond Future	13.5226	13.5245	87.6642	87.6526	0
22/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2376.9400	2389.5900	2.3769	2.3896	0
22/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8280.0000	8304.2200	8.2800	8.3042	0
22/04/2024	R186 On 02-May-24			Bond Future	9.4306	9.4112	106.3714	106.4163	48,411
22/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3403.9300	3359.0000	3.4039	3.3590	0
22/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3379.8100	3334.8800	3.3798	3.3349	0
22/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3355.6900	3310.7600	3.3557	3.3108	0
22/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	730.1300	787.8900	0.7301	0.7879	2,030
22/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	40.1300	52.9600	0.0401	0.0530	0
22/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2212.8200	2258.2900	2.2128	2.2583	0
22/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.2200	0.7600	0.0002	0.0008	2,030
22/04/2024	R186 On 01-August-24			Bond Future	9.4974	9.4756	103.3842	103.4303	85,971
22/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	61.5900	69.8800	0.0616	0.0699	0
22/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1806.8500	1769.0200	1.8069	1.7690	0
22/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	64.0800	72.6000	0.0641	0.0726	0
22/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1787.7600	1750.1600	1.7878	1.7502	0
22/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	66.7500	75.5100	0.0668	0.0755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1768.8500	1731.4900	1.7689	1.7315	0
22/04/2024	R186 On 07-November-24			Bond Future	9.5842	9.5593	105.8207	105.8677	34,925
22/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	453.3600	475.1400	0.4534	0.4751	0
22/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1316.6300	1291.4400	1.3166	1.2914	0
22/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	461.7500	483.7600	0.4618	0.4838	0
22/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1305.9100	1280.9500	1.3059	1.2810	0
22/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	470.2300	492.4500	0.4702	0.4925	0
22/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1295.2900	1270.5400	1.2953	1.2705	0
22/04/2024	R186 On 06-February-25			Bond Future	9.7008	9.6725	102.8037	102.8514	0
22/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	426.6800	445.5300	0.4267	0.4455	0
22/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1562.0700	1533.2500	1.5621	1.5333	0
22/04/2024	R186 On 08-May-25			Bond Future	9.8751	9.8421	105.0118	105.0601	0
22/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	183.7400	194.0000	0.1837	0.1940	0
22/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2270.0300	2231.9500	2.2700	2.2320	0
22/04/2024	R202 On 02-May-24			Bond Future	257.8186	257.8363	257.8186	257.8363	0
22/04/2024	R202 On 01-August-24			Bond Future	258.4078	258.4264	258.4078	258.4264	441
22/04/2024	R202 On 07-November-24			Bond Future	264.5648	264.5832	264.5648	264.5832	460
22/04/2024	R202 On 06-February-25			Bond Future	265.1297	265.1473	265.1297	265.1473	0
22/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1660.3500	1642.6800	1.6604	1.6427	0
22/04/2024	R202 On 08-May-25			Bond Future	270.8902	270.9074	270.8902	270.9074	0
22/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1419.8100	1402.5800	1.4198	1.4026	0
22/04/2024	R209 On 02-May-24			Bond Future	12.4617	12.4731	62.5989	62.5486	9,370
22/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6057.3100	6107.6100	6.0573	6.1076	0
22/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6007.3500	6057.6500	6.0074	6.0577	0
22/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5957.4500	6007.7500	5.9575	6.0078	0
22/04/2024	R209 On 01-August-24			Bond Future	12.5867	12.5986	63.9646	63.9133	10,172
22/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	353.1800	358.3700	0.3532	0.3584	0
22/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3983.6900	4040.1600	3.9837	4.0402	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	362.3700	367.5800	0.3624	0.3676	0
22/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3946.1100	4002.6000	3.9461	4.0026	0
22/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	371.7300	376.9500	0.3717	0.3770	0
22/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3908.7400	3965.2400	3.9087	3.9652	0
22/04/2024	R209 On 07-November-24			Bond Future	12.7293	12.7417	62.3149	62.2623	5,237
22/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1217.2600	1213.5500	1.2173	1.2136	0
22/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3479.0300	3527.9300	3.4790	3.5279	0
22/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1233.9600	1230.1500	1.2340	1.2302	0
22/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3451.1000	3499.9000	3.4511	3.4999	0
22/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1250.9600	1247.0500	1.2510	1.2471	0
22/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3423.5200	3472.2200	3.4235	3.4722	0
22/04/2024	R209 On 06-February-25			Bond Future	12.8718	12.8847	63.6683	63.6144	0
22/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1873.6000	1864.7600	1.8736	1.8648	0
22/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3713.2200	3758.3300	3.7132	3.7583	0
22/04/2024	R209 On 08-May-25			Bond Future	13.0244	13.0379	61.8792	61.8239	0
22/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1127.2400	1121.4800	1.1272	1.1215	0
22/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6027.8600	6077.4000	6.0279	6.0774	0
22/04/2024	R210 On 02-May-24			Bond Future	232.9518	233.1001	232.9518	233.1001	110
22/04/2024	R210 On 01-August-24			Bond Future	238.0919	238.2439	238.0919	238.2439	823
22/04/2024	R210 On 07-November-24			Bond Future	240.4146	240.5696	240.4146	240.5696	0
22/04/2024	R210 On 06-February-25			Bond Future	245.6947	245.8524	245.6947	245.8524	0
22/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6084.7100	6242.3500	6.0847	6.2424	0
22/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R210 On 08-May-25			Bond Future	247.6006	247.7605	247.6006	247.7605	0
22/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	429.4300	269.4800	0.4294	0.2695	0
22/04/2024	R213 On 02-May-24			Bond Future	11.2804	11.3068	81.3032	81.1960	22,809
22/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4190.7700	4298.0300	4.1908	4.2980	0
22/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4147.5400	4254.8000	4.1475	4.2548	0
22/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4104.3300	4211.5900	4.1043	4.2116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R213 On 01-August-24			Bond Future	11.3941	11.4219	83.0770	82.9675	11,411
22/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	542.9700	529.9800	0.5430	0.5300	0
22/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2685.5900	2782.0900	2.6856	2.7821	0
22/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	554.8500	541.5500	0.5549	0.5416	0
22/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2656.7000	2752.8900	2.6567	2.7529	0
22/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	566.7400	553.1400	0.5667	0.5531	0
22/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2627.8500	2723.7400	2.6279	2.7237	0
22/04/2024	R213 On 07-November-24			Bond Future	11.5349	11.5643	81.4734	81.3612	10,002
22/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1380.4800	1349.0000	1.3805	1.3490	0
22/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2634.3100	2715.0600	2.6343	2.7151	0
22/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1397.4900	1365.6900	1.3975	1.3657	0
22/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2612.3600	2692.7900	2.6124	2.6928	0
22/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1414.6200	1382.5000	1.4146	1.3825	0
22/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2590.5600	2670.6700	2.5906	2.6707	0
22/04/2024	R213 On 06-February-25			Bond Future	11.6854	11.7165	83.2435	83.1286	0
22/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1816.8700	1779.7700	1.8169	1.7798	0
22/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3069.9400	3147.7400	3.0699	3.1477	0
22/04/2024	R213 On 08-May-25			Bond Future	11.8441	11.8770	81.4702	81.3525	0
22/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	765.8600	746.6400	0.7659	0.7466	0
22/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5685.4700	5783.9000	5.6855	5.7839	0
22/04/2024	R214 On 02-May-24			Bond Future	12.7509	12.7472	58.3006	58.3171	12,822
22/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6255.8200	6239.2800	6.2558	6.2393	0
22/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6203.3800	6186.8400	6.2034	6.1868	0
22/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6151.0000	6134.4600	6.1510	6.1345	0
22/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	4.6300	12.0800	0.0046	0.0121	8,000
22/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2936.5000	2927.4100	2.9365	2.9274	0
22/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	5.8600	14.6000	0.0059	0.0146	5,110
22/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2841.2200	2833.4200	2.8412	2.8334	0
22/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	853.6600	936.4100	0.8537	0.9364	0
22/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	325.0800	391.2900	0.3251	0.3913	13,110
22/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3287.2200	3312.3800	3.2872	3.3124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	6.2000	14.8200	0.0062	0.0148	13,110
22/04/2024	R214 On 01-August-24			Bond Future	12.8698	12.8660	59.5726	59.5896	9,124
22/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	430.1300	449.7600	0.4301	0.4498	0
22/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3695.4000	3698.0300	3.6954	3.6980	0
22/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	440.9100	460.8000	0.4409	0.4608	0
22/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3658.1800	3661.0700	3.6582	3.6611	0
22/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	451.7700	471.9100	0.4518	0.4719	0
22/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3621.1000	3624.2400	3.6211	3.6242	0
22/04/2024	R214 On 07-November-24			Bond Future	13.0083	13.0043	57.6693	57.6865	2,015
22/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1465.0300	1487.9400	1.4650	1.4879	0
22/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3277.9000	3283.5200	3.2779	3.2835	0
22/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1483.9200	1506.9400	1.4839	1.5069	0
22/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3251.3200	3257.0500	3.2513	3.2571	0
22/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1503.1000	1526.2300	1.5031	1.5262	0
22/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3225.0700	3230.9100	3.2251	3.2309	0
22/04/2024	R214 On 06-February-25			Bond Future	13.1488	13.1447	58.9219	58.9394	0
22/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1858.9400	1879.5700	1.8589	1.8796	0
22/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3777.6200	3780.7800	3.7776	3.7808	0
22/04/2024	R214 On 08-May-25			Bond Future	13.2905	13.2863	56.8796	56.8973	0
22/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1504.0000	1520.4400	1.5040	1.5204	0
22/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5438.6800	5437.4700	5.4387	5.4375	0
22/04/2024	R248 On 02-May-24			Bond Future	12.9721	12.9685	70.6840	70.7031	23,428
22/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9332.3900	9313.2800	9.3324	9.3133	0
22/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8936.4100	8917.3000	8.9364	8.9173	0
22/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8870.7500	8851.6400	8.8708	8.8516	0
22/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8805.1900	8786.0800	8.8052	8.7861	0
22/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	11.3800	25.8200	0.0114	0.0258	0
22/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3170.3900	3165.7200	3.1704	3.1657	0
22/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1270.1900	1363.6800	1.2702	1.3637	0
22/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	285.7300	360.1100	0.2857	0.3601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2024	R248 On 01-August-24			Bond Future	13.1008	13.0971	72.2261	72.2458	245,487
22/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	416.4900	437.3200	0.4165	0.4373	0
22/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4829.1400	4830.3200	4.8291	4.8303	0
22/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	427.5800	448.7200	0.4276	0.4487	0
22/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4782.0500	4783.5400	4.7821	4.7835	0
22/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	438.8700	460.3100	0.4389	0.4603	0
22/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4735.2400	4737.0300	4.7352	4.7370	0
22/04/2024	R248 On 07-November-24			Bond Future	13.2504	13.2465	69.4762	69.4961	11,080
22/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1637.1500	1663.5900	1.6372	1.6636	0
22/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4118.3900	4124.9000	4.1184	4.1249	0
22/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1659.0000	1685.5900	1.6590	1.6856	0
22/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4085.8100	4092.4700	4.0858	4.0925	0
22/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1680.8100	1707.5300	1.6808	1.7075	0
22/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4053.2700	4060.0600	4.0533	4.0601	0
22/04/2024	R248 On 06-February-25			Bond Future	13.4023	13.3983	70.9851	71.0053	0
22/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1713.1600	1735.1000	1.7132	1.7351	0
22/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5344.4000	5346.1600	5.3444	5.3462	0
22/04/2024	R248 On 08-May-25			Bond Future	13.5556	13.5514	68.0565	68.0768	0
22/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1713.9800	1732.9700	1.7140	1.7330	0
22/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6714.0500	6712.6800	6.7141	6.7127	0
22/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0