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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
25/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	2025 On 02-May-24			Bond Future	179.2623	179.2014	179.2623	179.2014	1,379
25/04/2024	2025 On 01-August-24			Bond Future	181.3709	181.3090	181.3709	181.3090	5,540
25/04/2024	2025 On 07-November-24			Bond Future	185.6945	185.6307	185.6945	185.6307	4,944
25/04/2024	2029 On 02-May-24			Bond Future	128.3303	128.4002	128.3303	128.4002	318
25/04/2024	2029 On 01-August-24			Bond Future	131.1609	131.2325	131.1609	131.2325	8,481
25/04/2024	2029 On 07-November-24			Bond Future	132.8812	132.9542	132.8812	132.9542	0
25/04/2024	2029 On 06-February-25			Bond Future	135.8017	135.8759	135.8017	135.8759	0
25/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3401.7200	3475.9300	3.4017	3.4759	0
25/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2029 On 08-May-25			Bond Future	137.3160	137.3896	137.3160	137.3896	0
25/04/2024	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
25/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	534.0400	460.3600	0.5340	0.4604	0
25/04/2024	2030 On 02-May-24			Bond Future	10.8845	10.7603	90.0372	90.5187	53,337
25/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
25/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4892.0500	4410.4900	4.8921	4.4105	0
25/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	4274.9300	3793.3700	4.2749	3.7934	0
25/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	4233.9700	3752.4100	4.2340	3.7524	0
25/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	4193.0300	3711.4700	4.1930	3.7115	0
25/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.0200	0.4500	0.0000	0.0005	1,000
25/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2854.6900	2373.5600	2.8547	2.3736	0
25/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	50.9700	161.3700	0.0510	0.1614	500
25/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	1080.1200	708.9600	1.0801	0.7090	0
25/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	253.4400	517.8100	0.2534	0.5178	1,080
25/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	503.1500	285.9600	0.5032	0.2860	0
25/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	996.5100	1430.0100	0.9965	1.4300	500
25/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	92.9600	44.9000	0.0930	0.0449	0
25/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	3961.1400	4442.6800	3.9611	4.4427	0
25/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	1,000
25/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5546.3300	6027.8900	5.5463	6.0279	0
25/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
25/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8231.1900	8712.7500	8.2312	8.7128	0
25/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/04/2024	2030 On 01-August-24			Bond Future	11.0053	10.8736	87.9950	88.4872	115,697
25/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	266.7000	364.2800	0.2667	0.3643	600
25/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	3291.1900	2896.5500	3.2912	2.8966	0
25/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	393.9700	522.4600	0.3940	0.5225	0
25/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2799.7100	2435.9800	2.7997	2.4360	0
25/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	403.1500	533.6900	0.4032	0.5337	0
25/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2770.4000	2408.7200	2.7704	2.4087	0
25/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	412.6100	545.2400	0.4126	0.5452	0
25/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2741.3800	2381.7900	2.7414	2.3818	0
25/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	799.3900	1003.2300	0.7994	1.0032	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1907.5800	1619.2000	1.9076	1.6192	0
25/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	1990.8600	2323.7000	1.9909	2.3237	0
25/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	865.3500	705.9700	0.8654	0.7060	600
25/04/2024	2030 On 07-November-24			Bond Future	11.1368	10.9966	90.0695	90.5731	33,476
25/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	530.4800	655.2500	0.5305	0.6553	600
25/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3926.4100	3547.6000	3.9264	3.5476	0
25/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1111.1700	1314.7600	1.1112	1.3148	600
25/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2655.1600	2355.1700	2.6552	2.3552	0
25/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1155.6600	1364.2000	1.1557	1.3642	0
25/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2590.0200	2294.9800	2.5900	2.2950	0
25/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1170.5500	1380.7400	1.1706	1.3807	0
25/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2568.4000	2275.0100	2.5684	2.2750	0
25/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1185.8000	1397.6400	1.1858	1.3976	0
25/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2547.1700	2255.4300	2.5472	2.2554	0
25/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	3624.5100	3998.2200	3.6245	3.9982	0
25/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	910.4700	780.6000	0.9105	0.7806	600
25/04/2024	2030 On 06-February-25			Bond Future	11.2790	11.1299	88.0173	88.5315	0
25/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1192.1600	1387.6100	1.1922	1.3876	0
25/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3280.9600	2962.1300	3.2810	2.9621	0
25/04/2024	2030 On 08-May-25			Bond Future	11.4516	11.2926	89.9086	90.4337	0
25/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	403.9000	496.5000	0.4039	0.4965	0
25/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5592.8100	5160.3600	5.5928	5.1604	0
25/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	685.4900	820.6300	0.6855	0.8206	1,640
25/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4543.8100	4153.9000	4.5438	4.1539	0
25/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1096.0500	1280.0300	1.0961	1.2800	2,280
25/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3647.1900	3306.1200	3.6472	3.3061	0
25/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3110.9900	3438.3300	3.1110	3.4383	0
25/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1779.5800	1581.8700	1.7796	1.5819	1,640
25/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4039.4900	4406.7700	4.0395	4.4068	0
25/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1364.9300	1207.1600	1.3649	1.2072	2,280
25/04/2024	2032 On 02-May-24			Bond Future	11.7704	11.6414	83.0248	83.6013	112,256
25/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
25/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6892.4400	6315.9500	6.8924	6.3160	0
25/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6596.8700	6020.3800	6.5969	6.0204	0
25/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5717.7200	5141.2300	5.7177	5.1412	0
25/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5669.2000	5092.7100	5.6692	5.0927	0
25/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5620.7300	5044.2400	5.6207	5.0442	0
25/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5572.2800	4995.7900	5.5723	4.9958	0
25/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5475.5000	4899.0100	5.4755	4.8990	0
25/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
25/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	5185.9800	4609.4900	5.1860	4.6095	0
25/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,000
25/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	4182.3400	3605.8600	4.1823	3.6059	0
25/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0.1400	2.1700	0.0001	0.0022	500
25/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	3100.2900	2525.8300	3.1003	2.5258	0
25/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	1.5900	13.2700	0.0016	0.0133	0
25/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2544.1000	1979.2900	2.5441	1.9793	500
25/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	5.0500	30.8900	0.0051	0.0309	0
25/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	2224.4500	1673.8000	2.2245	1.6738	17,000
25/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	13.4900	63.3500	0.0135	0.0634	1,550
25/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1911.3800	1384.7500	1.9114	1.3848	0
25/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	557.8800	962.3600	0.5579	0.9624	0
25/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	382.0900	210.0800	0.3821	0.2101	500
25/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	4829.8100	5406.2600	4.8298	5.4063	0
25/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.1100	0.0700	0.0001	0.0001	1,000
25/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	5968.9900	6545.4800	5.9690	6.5455	0
25/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	6649.9300	7226.4200	6.6499	7.2264	0
25/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
25/04/2024	2032 On 01-August-24			Bond Future	11.9046	11.7693	84.8355	85.4247	98,384
25/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	338.1900	460.2300	0.3382	0.4602	600
25/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3878.6500	3411.4500	3.8787	3.4115	0

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25/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	355.8900	482.4000	0.3559	0.4824	0
25/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3804.8300	3342.1000	3.8048	3.3421	0
25/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	364.9800	493.7400	0.3650	0.4937	0
25/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3768.2100	3307.7300	3.7682	3.3077	0
25/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	374.2300	505.2700	0.3742	0.5053	0
25/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3731.7800	3273.5800	3.7318	3.2736	0
25/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	998.4100	1247.0000	0.9984	1.2470	600
25/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	2288.3900	1947.7400	2.2884	1.9477	0
25/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	2679.1200	3095.4800	2.6791	3.0955	0
25/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	945.6600	772.7800	0.9457	0.7728	600
25/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3383.4000	3840.6500	3.3834	3.8407	0
25/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	687.7500	555.7600	0.6878	0.5558	11,000
25/04/2024	2032 On 07-November-24			Bond Future	12.0605	11.9180	82.6682	83.2712	52,526
25/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	640.8800	791.1800	0.6409	0.7912	600
25/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4772.9000	4320.2500	4.7729	4.3203	0
25/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1113.3300	1330.2300	1.1133	1.3302	0
25/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3649.3000	3263.2500	3.6493	3.2633	0
25/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1128.8300	1347.6500	1.1288	1.3477	0
25/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3621.0100	3236.8800	3.6210	3.2369	0
25/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1144.4700	1365.2000	1.1445	1.3652	0
25/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3592.9000	3210.6800	3.5929	3.2107	0
25/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1345.7600	1589.6900	1.3458	1.5897	600
25/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	3271.3700	2912.3500	3.2714	2.9124	0
25/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1398.9900	1648.7100	1.3990	1.6487	1,615
25/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3194.5500	2841.3200	3.1946	2.8413	0
25/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	4677.4400	5135.6700	4.6774	5.1357	0
25/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	1040.2900	895.5700	1.0403	0.8956	600
25/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	5942.0900	6442.1200	5.9421	6.4421	0
25/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	699.3200	596.4000	0.6993	0.5964	1,615
25/04/2024	2032 On 06-February-25			Bond Future	12.2207	12.0710	84.4649	85.0808	0
25/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1769.3300	2027.2600	1.7693	2.0273	0
25/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3852.2000	3494.2900	3.8522	3.4943	0
25/04/2024	2032 On 08-May-25			Bond Future	12.3970	12.2395	82.1138	82.7426	0
25/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	739.8500	877.8700	0.7399	0.8779	0

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25/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6930.9000	6440.1300	6.9309	6.4401	0
25/04/2024	2033 On 02-May-24			Bond Future	120.4396	120.4482	120.4396	120.4482	767
25/04/2024	2033 On 01-August-24			Bond Future	123.0961	123.1051	123.0961	123.1051	7,742
25/04/2024	2033 On 07-November-24			Bond Future	124.5262	124.5353	124.5262	124.5353	0
25/04/2024	2033 On 06-February-25			Bond Future	127.2632	127.2721	127.2632	127.2721	0
25/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2323.1500	2332.0600	2.3232	2.3321	0
25/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2033 On 08-May-25			Bond Future	128.4908	128.4976	128.4908	128.4976	0
25/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2129.2300	2122.4000	2.1292	2.1224	0
25/04/2024	2037 On 02-May-24			Bond Future	12.7965	12.7229	75.5761	75.9420	41,607
25/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7250.1900	6884.3200	7.2502	6.8843	0
25/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7193.4400	6827.5700	7.1934	6.8276	0
25/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7136.7400	6770.8700	7.1367	6.7709	0
25/04/2024	2037 On 01-August-24			Bond Future	12.9454	12.8687	72.9682	73.3422	188,799
25/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	342.2100	412.3600	0.3422	0.4124	0
25/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4673.4800	4369.6400	4.6735	4.3696	0
25/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	351.3800	422.8900	0.3514	0.4229	0
25/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4629.8800	4327.4000	4.6299	4.3274	0
25/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	360.7300	433.6100	0.3607	0.4336	1,383
25/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4586.5100	4285.4000	4.5865	4.2854	0
25/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2487.1100	2727.1900	2.4871	2.7272	0
25/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1408.8200	1274.9100	1.4088	1.2749	1,383
25/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4672.4800	4982.2400	4.6725	4.9822	0
25/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	602.7500	538.5200	0.6028	0.5385	1,383
25/04/2024	2037 On 07-November-24			Bond Future	13.1037	13.0235	74.6883	75.0709	9,175
25/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1418.6400	1564.8000	1.4186	1.5648	0
25/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4023.6400	3787.1800	4.0236	3.7872	0
25/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1437.8100	1585.1900	1.4378	1.5852	0
25/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3992.7600	3757.5200	3.9928	3.7575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1457.1200	1605.7200	1.4571	1.6057	0
25/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3962.0600	3728.0400	3.9621	3.7280	0
25/04/2024	2037 On 06-February-25			Bond Future	13.2650	13.1814	72.0506	72.4413	0
25/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1974.6500	2138.1400	1.9747	2.1381	0
25/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4384.7100	4157.4900	4.3847	4.1575	0
25/04/2024	2037 On 08-May-25			Bond Future	13.4426	13.3555	73.5977	73.9966	3,975
25/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1236.0900	1348.6500	1.2361	1.3487	0
25/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6990.1700	6703.8400	6.9902	6.7038	0
25/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3322.1100	3531.7300	3.3221	3.5317	7,500
25/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3746.4800	3557.2100	3.7465	3.5572	0
25/04/2024	2038 On 02-May-24			Bond Future	130.9199	130.7106	130.9199	130.7106	2,095
25/04/2024	2038 On 01-August-24			Bond Future	131.7314	131.5178	131.7314	131.5178	3,491
25/04/2024	2038 On 07-November-24			Bond Future	134.8716	134.6526	134.8716	134.6526	1,615
25/04/2024	2038 On 06-February-25			Bond Future	135.7083	135.4817	135.7083	135.4817	0
25/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	478.3300	251.6500	0.4783	0.2517	0
25/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2038 On 08-May-25			Bond Future	138.6589	138.4268	138.6589	138.4268	0
25/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1021.1000	1253.1800	1.0211	1.2532	0
25/04/2024	2040 On 02-May-24			Bond Future	13.0015	12.9279	75.8273	76.2131	91,333
25/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7927.8100	7541.9500	7.9278	7.5420	0
25/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7866.6200	7480.7600	7.8666	7.4808	0
25/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7805.5100	7419.6500	7.8055	7.4197	0
25/04/2024	2040 On 01-August-24			Bond Future	13.1503	13.0735	72.9745	73.3689	44,471
25/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	340.4000	411.5500	0.3404	0.4116	680
25/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5017.9500	4694.6800	5.0180	4.6947	0
25/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	379.2400	456.1700	0.3792	0.4562	0
25/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4831.6500	4514.1600	4.8317	4.5142	0
25/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	389.4700	467.8800	0.3895	0.4679	0
25/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4785.7500	4469.7400	4.7858	4.4697	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	399.7900	479.6800	0.3998	0.4797	0
25/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4740.0100	4425.4800	4.7400	4.4255	0
25/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1277.1200	1449.2800	1.2771	1.4493	0
25/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2681.4100	2459.1500	2.6814	2.4592	680
25/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1437.4200	1621.9700	1.4374	1.6220	7,500
25/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2473.9300	2264.0600	2.4739	2.2641	0
25/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2954.1600	3222.3100	2.9542	3.2223	0
25/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1296.7200	1170.4500	1.2967	1.1705	680
25/04/2024	2040 On 07-November-24			Bond Future	13.3078	13.2277	74.6946	75.0982	80,938
25/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1625.1700	1787.8800	1.6252	1.7879	0
25/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4034.1500	3793.3000	4.0342	3.7933	0
25/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1646.4600	1810.4700	1.6465	1.8105	0
25/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4002.6300	3763.0800	4.0026	3.7631	0
25/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1667.9000	1833.2100	1.6679	1.8332	0
25/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3971.3200	3733.0700	3.9713	3.7331	0
25/04/2024	2040 On 06-February-25			Bond Future	13.4677	13.3843	71.8064	72.2185	14
25/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2052.3800	2223.7200	2.0524	2.2237	0
25/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4671.4000	4430.6300	4.6714	4.4306	0
25/04/2024	2040 On 08-May-25			Bond Future	13.6425	13.5556	73.3479	73.7686	3,900
25/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1567.3100	1702.3400	1.5673	1.7023	0
25/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6718.9700	6433.2500	6.7190	6.4333	0
25/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3201.5700	3412.4500	3.2016	3.4125	7,500
25/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4237.0800	4027.2100	4.2371	4.0272	0
25/04/2024	2044 On 02-May-24			Bond Future	13.0611	13.0125	72.0083	72.2624	57,979
25/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8064.5500	7810.4800	8.0646	7.8105	0
25/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8002.0300	7747.9600	8.0020	7.7480	0
25/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7939.5900	7685.5200	7.9396	7.6855	0
25/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	3.0000	8.9300	0.0030	0.0089	0
25/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3034.9400	2786.8000	3.0349	2.7868	4,200
25/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	58.7000	108.8400	0.0587	0.1088	0
25/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1712.8800	1508.9500	1.7129	1.5090	10,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	379.0900	528.4100	0.3791	0.5284	0
25/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	698.8300	594.0800	0.6988	0.5941	10,030
25/04/2024	2044 On 01-August-24			Bond Future	13.2044	13.1537	69.1974	69.4571	119,442
25/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	297.0000	339.9900	0.2970	0.3400	0
25/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5311.5300	5094.7800	5.3115	5.0948	0
25/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	305.5600	349.4500	0.3056	0.3495	0
25/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5262.6200	5046.7700	5.2626	5.0468	0
25/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	314.3800	359.2000	0.3144	0.3592	0
25/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5214.0300	4999.1100	5.2140	4.9991	0
25/04/2024	2044 On 07-November-24			Bond Future	13.3556	13.3028	70.8285	71.0942	234
25/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1592.6200	1701.0000	1.5926	1.7010	0
25/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3944.2900	3786.9600	3.9443	3.7870	0
25/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1613.8300	1723.1000	1.6138	1.7231	0
25/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3912.4300	3755.9900	3.9124	3.7560	0
25/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1635.0000	1745.1400	1.6350	1.7451	0
25/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3880.6000	3725.0300	3.8806	3.7250	0
25/04/2024	2044 On 06-February-25			Bond Future	13.5088	13.4538	67.9815	68.2528	0
25/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2133.6600	2249.9100	2.1337	2.2499	0
25/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4611.2900	4456.2700	4.6113	4.4563	0
25/04/2024	2044 On 08-May-25			Bond Future	13.6755	13.6183	69.4408	69.7176	0
25/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1665.5500	1758.7300	1.6656	1.7587	0
25/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6549.6000	6365.9200	6.5496	6.3659	0
25/04/2024	2046 On 02-May-24			Bond Future	112.6641	111.7361	112.6641	111.7361	10,949
25/04/2024	2046 On 01-August-24			Bond Future	115.1492	114.2007	115.1492	114.2007	12,200
25/04/2024	2046 On 07-November-24			Bond Future	115.6841	114.7127	115.6841	114.7127	5,116
25/04/2024	2046 On 06-February-25			Bond Future	118.2264	117.2332	118.2264	117.2332	0
25/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4216.3800	3223.1700	4.2164	3.2232	0
25/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2046 On 08-May-25			Bond Future	118.5347	117.5170	118.5347	117.5170	0
25/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3435.3000	4453.0200	3.4353	4.4530	0
25/04/2024	2050 On 02-May-24			Bond Future	112.9223	113.3071	112.9223	113.3071	10,505
25/04/2024	2050 On 01-August-24			Bond Future	113.0992	113.4928	113.0992	113.4928	11,395

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2050 On 07-November-24			Bond Future	115.7954	116.1979	115.7954	116.1979	4,227
25/04/2024	2050 On 06-February-25			Bond Future	115.9697	116.3784	115.9697	116.3784	0
25/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	369.6800	778.3900	0.3697	0.7784	0
25/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2050 On 08-May-25			Bond Future	118.4909	118.9082	118.4909	118.9082	0
25/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2669.1300	2251.8300	2.6691	2.2518	0
25/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	AL37 On 02-May-24			Index Future	920.4860	925.7270	920.4860	925.7270	0
25/04/2024	AL37 On 01-August-24			Index Future	940.5600	945.9180	940.5600	945.9180	0
25/04/2024	AL37 On 07-November-24			Index Future	962.7430	968.2250	962.7430	968.2250	0
25/04/2024	AL37 On 06-February-25			Index Future	983.6890	989.2870	983.6890	989.2870	0
25/04/2024	AL37 On 08-May-25			Index Future	1004.8820	1010.5980	1004.8820	1,010.5980	0
25/04/2024	AL7T On 02-May-24			Index Future	1058.2830	1064.2530	1058.2830	1,064.2530	0
25/04/2024	AL7T On 01-August-24			Index Future	1081.3630	1087.4650	1081.3630	1,087.4650	0
25/04/2024	AL7T On 07-November-24			Index Future	1106.8660	1113.1100	1106.8660	1,113.1100	0
25/04/2024	AL7T On 06-February-25			Index Future	1130.9480	1137.3240	1130.9480	1,137.3240	0
25/04/2024	AL7T On 08-May-25			Index Future	1155.3140	1161.8240	1155.3140	1,161.8240	0
25/04/2024	ALBI On 02-May-24			Index Future	924.8330	929.0940	924.8330	929.0940	56
25/04/2024	ALBI On 01-August-24			Index Future	945.0020	949.3580	945.0020	949.3580	35
25/04/2024	ALBI On 07-November-24			Index Future	967.2900	971.7460	967.2900	971.7460	16
25/04/2024	ALBI On 06-February-25			Index Future	988.3340	992.8850	988.3340	992.8850	0
25/04/2024	ALBI On 08-May-25			Index Future	1009.6280	1014.2730	1009.6280	1,014.2730	0
25/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	ES33 On 02-May-24			Bond Future	13.1883	13.1150	70.9813	71.2870	0
25/04/2024	ES33 On 01-August-24			Bond Future	13.3624	13.2857	72.5469	72.8595	0
25/04/2024	ES33 On 07-November-24			Bond Future	13.5662	13.4856	70.4731	70.7930	0
25/04/2024	ES33 On 06-February-25			Bond Future	13.7760	13.6916	72.0207	72.3474	0
25/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1710.8500	1384.1600	1.7109	1.3842	0
25/04/2024	ES33 On 08-May-25			Bond Future	13.9963	13.9079	69.7809	70.1145	0
25/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4991.0700	4657.5000	4.9911	4.6575	0
25/04/2024	ES42 On 02-May-24			Bond Future	13.4717	13.4031	66.9117	67.2444	0
25/04/2024	ES42 On 01-August-24			Bond Future	13.6240	13.5526	68.3876	68.7277	0
25/04/2024	ES42 On 07-November-24			Bond Future	13.7988	13.7241	65.7492	66.0973	0
25/04/2024	ES42 On 06-February-25			Bond Future	13.9701	13.8923	67.1924	67.5478	0
25/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1201.1300	845.6600	1.2011	0.8457	0
25/04/2024	ES42 On 08-May-25			Bond Future	14.1561	14.0748	64.3828	64.7458	0
25/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4248.0600	3885.1000	4.2481	3.8851	0
25/04/2024	GOVI On 02-May-24			GOVI	910.8860	915.1360	910.8860	915.1360	49
25/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	400840.0000	358340.0000	40.0840	35.8340	0
25/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	400940.0000	358440.0000	40.0940	35.8440	0
25/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	401040.0000	358540.0000	40.1040	35.8540	0
25/04/2024	GOVI On 01-August-24			GOVI	930.7510	935.0950	930.7510	935.0950	682
25/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	126190.0000	82750.0000	12.6190	8.2750	0
25/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	126290.0000	82850.0000	12.6290	8.2850	0
25/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	126390.0000	82950.0000	12.6390	8.2950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	GOVI On 07-November-24			GOVI	952.7020	957.1470	952.7020	957.1470	0
25/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	39220.0000	83670.0000	3.9220	8.3670	0
25/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	39120.0000	83570.0000	3.9120	8.3570	0
25/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	39020.0000	83470.0000	3.9020	8.3470	0
25/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 06-February-25			GOVI	973.4300	977.9690	973.4300	977.9690	0
25/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	14300.0000	59690.0000	1.4300	5.9690	0
25/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 08-May-25			GOVI	994.4020	999.0350	994.4020	999.0350	0
25/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	275980.0000	229650.0000	27.5980	22.9650	0
25/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/04/2024	IGOV On 02-May-24			Index Future	344.3960	344.0810	344.3960	344.0810	20
25/04/2024	IGOV On 01-August-24			Index Future	351.9920	351.6710	351.9920	351.6710	586
25/04/2024	IGOV On 07-November-24			Index Future	360.3840	360.0540	360.3840	360.0540	16
25/04/2024	IGOV On 06-February-25			Index Future	368.3070	367.9680	368.3070	367.9680	0
25/04/2024	IGOV On 08-May-25			Index Future	376.3220	375.9740	376.3220	375.9740	0
25/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
25/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3600	8.3400	91.6400	91.6600	0
25/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
25/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
25/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
25/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.4200	8.3600	91.5800	91.6400	0
25/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.4300	8.3600	91.5700	91.6400	0
25/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4600	8.3800	91.5400	91.6200	0
25/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.4700	8.3700	91.5300	91.6300	0
25/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.4300	8.3200	91.5700	91.6800	0
25/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.4600	8.3500	91.5400	91.6500	0
25/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.4700	8.3800	91.5300	91.6200	0
25/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.4700	8.3800	91.5300	91.6200	0
25/04/2024	R035 On 02-May-24			Bond Future	12.4406	12.3669	80.7342	81.1022	115,684
25/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6578.2200	6210.2000	6.5782	6.2102	0
25/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6522.6500	6154.6300	6.5227	6.1546	0
25/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6467.1400	6099.1200	6.4671	6.0991	0
25/04/2024	R035 On 01-August-24			Bond Future	12.5777	12.5007	82.4948	82.8710	73,818
25/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	408.8300	488.6100	0.4088	0.4886	0
25/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4381.0200	4084.6400	4.3810	4.0846	0
25/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	419.4000	500.6300	0.4194	0.5006	0
25/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4339.4300	4044.5000	4.3394	4.0445	0
25/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	430.1600	512.8600	0.4302	0.5129	0
25/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4298.0700	4004.6100	4.2981	4.0046	0
25/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1006.0700	1151.5900	1.0061	1.1516	5,100
25/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2876.6100	2645.9700	2.8766	2.6460	0
25/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3285.0500	3557.4700	3.2851	3.5575	0
25/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	1030.3100	926.5700	1.0303	0.9266	7,500
25/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3385.2800	3661.1300	3.3853	3.6611	0
25/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	990.4200	890.1100	0.9904	0.8901	8,650
25/04/2024	R035 On 07-November-24			Bond Future	12.7397	12.6591	79.9243	80.3091	90,250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1345.3200	1487.4100	1.3453	1.4874	0
25/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4124.5500	3881.8000	4.1246	3.8818	0
25/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1363.9100	1507.2200	1.3639	1.5072	0
25/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4093.1800	3851.6500	4.0932	3.8517	0
25/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1382.6400	1527.1800	1.3826	1.5272	0
25/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4061.9900	3821.6900	4.0620	3.8217	0
25/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1401.3000	1547.0600	1.4013	1.5471	1,000
25/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	4030.7800	3791.7000	4.0308	3.7917	0
25/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4030.6500	4289.9800	4.0307	4.2900	0
25/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1743.9400	1618.4300	1.7439	1.6184	1,000
25/04/2024	R035 On 06-February-25			Bond Future	12.9068	12.8227	81.6616	82.0546	0
25/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1978.3800	2142.6100	1.9784	2.1426	0
25/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4337.9100	4109.1700	4.3379	4.1092	0
25/04/2024	R035 On 08-May-25			Bond Future	13.0781	12.9901	78.9004	79.3016	0
25/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1068.8500	1171.8000	1.0689	1.1718	0
25/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7295.5200	6997.3400	7.2955	6.9973	0
25/04/2024	R053 On 02-May-24			Bond Future	12.9302	12.8815	91.3217	91.6561	5,189
25/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1056.0300	1323.8200	1.0560	1.3238	0
25/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	445.6400	379.0500	0.4456	0.3791	0
25/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1100.0300	1371.5200	1.1000	1.3715	0
25/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	422.1200	359.2300	0.4221	0.3592	0
25/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1144.8400	1419.9100	1.1448	1.4199	0
25/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	399.5100	340.2000	0.3995	0.3402	0
25/04/2024	R053 On 01-August-24			Bond Future	13.0628	13.0120	93.3133	93.6552	0
25/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2868.1200	3069.9800	2.8681	3.0700	0
25/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2418.9900	2278.9500	2.4190	2.2790	0
25/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2905.9800	3109.1900	2.9060	3.1092	0
25/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2390.3900	2251.7000	2.3904	2.2517	0
25/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2943.8600	3148.4100	2.9439	3.1484	0
25/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2361.9100	2224.5600	2.3619	2.2246	0
25/04/2024	R053 On 07-November-24			Bond Future	13.2128	13.1598	89.6408	89.9906	0
25/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2214.4600	2361.6900	2.2145	2.3617	0
25/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5075.8900	4873.3200	5.0759	4.8733	0
25/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2243.1800	2391.5600	2.2432	2.3916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5034.9600	4833.5400	5.0350	4.8335	0
25/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2272.0900	2421.6200	2.2721	2.4216	0
25/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4994.3100	4794.0400	4.9943	4.7940	0
25/04/2024	R053 On 06-February-25			Bond Future	13.3615	13.3062	91.5885	91.9457	0
25/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3034.3300	3193.9500	3.0343	3.1940	0
25/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5826.0800	5628.5900	5.8261	5.6286	0
25/04/2024	R053 On 08-May-25			Bond Future	13.5194	13.4617	87.6845	88.0490	0
25/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2367.1500	2496.5800	2.3672	2.4966	0
25/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8249.8900	8014.8200	8.2499	8.0148	0
25/04/2024	R186 On 02-May-24			Bond Future	9.5572	9.4321	106.0788	106.3679	48,411
25/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3696.5200	3407.3800	3.6965	3.4074	0
25/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3672.4000	3383.2600	3.6724	3.3833	0
25/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3648.2800	3359.1400	3.6483	3.3591	0
25/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	461.8000	714.2700	0.4618	0.7143	2,030
25/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	64.3900	27.7200	0.0644	0.0277	0
25/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	1920.1300	2209.2000	1.9201	2.2092	0
25/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.1200	0.0500	0.0001	0.0001	2,030
25/04/2024	R186 On 01-August-24			Bond Future	9.6396	9.4994	103.0843	103.3800	85,298
25/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	34.9200	58.9000	0.0349	0.0589	0
25/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	2080.0800	1808.4000	2.0801	1.8084	0
25/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	36.5100	61.3200	0.0365	0.0613	0
25/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	2060.0900	1789.2400	2.0601	1.7892	0
25/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	38.2300	63.9100	0.0382	0.0639	0
25/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	2040.2300	1770.2500	2.0402	1.7703	0
25/04/2024	R186 On 07-November-24			Bond Future	9.7463	9.5860	105.5149	105.8173	34,925
25/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	352.6100	448.4600	0.3526	0.4485	0
25/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1521.6500	1315.1400	1.5217	1.3151	0
25/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	359.8000	456.8200	0.3598	0.4568	0
25/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1509.7300	1304.3900	1.5097	1.3044	0
25/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	367.0700	465.2500	0.3671	0.4653	0
25/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1497.9000	1293.7200	1.4979	1.2937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R186 On 06-February-25			Bond Future	9.8863	9.7022	102.4928	102.8014	0
25/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	335.0600	423.3200	0.3351	0.4233	0
25/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1781.3500	1560.9700	1.7814	1.5610	0
25/04/2024	R186 On 08-May-25			Bond Future	10.0912	9.8757	104.6959	105.0109	0
25/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	135.2300	182.2200	0.1352	0.1822	0
25/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2537.3500	2269.4000	2.5374	2.2694	0
25/04/2024	R202 On 02-May-24			Bond Future	257.5280	257.7474	257.5280	257.7474	0
25/04/2024	R202 On 01-August-24			Bond Future	258.1085	258.3333	258.1085	258.3333	441
25/04/2024	R202 On 07-November-24			Bond Future	264.2616	264.4911	264.2616	264.4911	460
25/04/2024	R202 On 06-February-25			Bond Future	264.8279	265.0575	264.8279	265.0575	0
25/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1962.0900	1732.5300	1.9621	1.7325	0
25/04/2024	R202 On 08-May-25			Bond Future	270.5863	270.8200	270.5863	270.8200	0
25/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1723.7400	1489.9800	1.7237	1.4900	0
25/04/2024	R209 On 02-May-24			Bond Future	12.5249	12.4511	62.3218	62.6454	7,377
25/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6334.4200	6010.7800	6.3344	6.0108	0
25/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6284.4600	5960.8200	6.2845	5.9608	0
25/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6234.5600	5910.9200	6.2346	5.9109	0
25/04/2024	R209 On 01-August-24			Bond Future	12.6525	12.5759	63.6809	64.0117	10,137
25/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	291.6100	351.9100	0.2916	0.3519	0
25/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4205.8300	3935.2900	4.2058	3.9353	0
25/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	299.6400	361.1400	0.2996	0.3611	0
25/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4167.0900	3897.7500	4.1671	3.8978	0
25/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	307.8300	370.5300	0.3078	0.3705	0
25/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4128.5500	3860.4100	4.1286	3.8604	0
25/04/2024	R209 On 07-November-24			Bond Future	12.7977	12.7178	62.0252	62.3637	5,237
25/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1103.0100	1224.6000	1.1030	1.2246	0
25/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3654.4900	3437.5700	3.6545	3.4376	0
25/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1118.7300	1241.4200	1.1187	1.2414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3625.5800	3409.7600	3.6256	3.4098	0
25/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1134.7300	1258.5400	1.1347	1.2585	0
25/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3597.0000	3382.3000	3.5970	3.3823	0
25/04/2024	R209 On 06-February-25			Bond Future	12.9427	12.8597	63.3732	63.7189	0
25/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1741.0500	1885.5900	1.7411	1.8856	0
25/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3875.7700	3674.6200	3.8758	3.6746	0
25/04/2024	R209 On 08-May-25			Bond Future	13.0979	13.0116	61.5787	61.9317	0
25/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1038.2900	1135.3700	1.0383	1.1354	0
25/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6239.3500	5983.5000	6.2394	5.9835	0
25/04/2024	R210 On 02-May-24			Bond Future	233.1069	232.7864	233.1069	232.7864	0
25/04/2024	R210 On 01-August-24			Bond Future	238.2485	237.9213	238.2485	237.9213	823
25/04/2024	R210 On 07-November-24			Bond Future	240.5779	240.2423	240.5779	240.2423	0
25/04/2024	R210 On 06-February-25			Bond Future	245.8651	245.5213	245.8651	245.5213	0
25/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6255.1100	5911.3200	6.2551	5.9113	0
25/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R210 On 08-May-25			Bond Future	247.7829	247.4269	247.7829	247.4269	0
25/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	247.1000	603.0800	0.2471	0.6031	0
25/04/2024	R213 On 02-May-24			Bond Future	11.4195	11.2903	80.7412	81.2629	18,567
25/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4752.7600	4231.0400	4.7528	4.2310	0
25/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4709.5300	4187.8100	4.7095	4.1878	0
25/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4666.3200	4144.6000	4.6663	4.1446	0
25/04/2024	R213 On 01-August-24			Bond Future	11.5405	11.4047	82.5020	83.0353	24,526
25/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	388.7400	520.8600	0.3887	0.5209	0
25/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	3106.3500	2705.2200	3.1064	2.7052	0
25/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	398.1600	532.4600	0.3982	0.5325	0
25/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	3075.0000	2676.0500	3.0750	2.6761	0
25/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	407.6000	544.0900	0.4076	0.5441	0
25/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	3043.7000	2646.9400	3.0437	2.6469	0
25/04/2024	R213 On 07-November-24			Bond Future	11.6893	11.5459	80.8858	81.4314	10,002

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1139.7400	1353.8900	1.1397	1.3539	0
25/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2981.1700	2649.7100	2.9812	2.6497	0
25/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1154.8400	1370.7400	1.1548	1.3707	0
25/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2957.3100	2627.6000	2.9573	2.6276	0
25/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1170.0500	1387.7100	1.1701	1.3877	0
25/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2933.5900	2605.6400	2.9336	2.6056	0
25/04/2024	R213 On 06-February-25			Bond Future	11.8481	11.6967	82.6443	83.2016	0
25/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1558.5200	1790.7800	1.5585	1.7908	0
25/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3410.8100	3085.8000	3.4108	3.0858	0
25/04/2024	R213 On 08-May-25			Bond Future	12.0155	11.8558	80.8594	81.4284	0
25/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	630.0800	751.6800	0.6301	0.7517	0
25/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	6160.4700	5713.1000	6.1605	5.7131	0
25/04/2024	R214 On 02-May-24			Bond Future	12.7894	12.7205	58.1289	58.4366	12,822
25/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6427.4800	6119.8000	6.4275	6.1198	0
25/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6375.0400	6067.3600	6.3750	6.0674	0
25/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6322.6600	6014.9800	6.3227	6.0150	0
25/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	0.5400	2.6500	0.0005	0.0027	8,000
25/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3104.0700	2798.5000	3.1041	2.7985	0
25/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	0.7600	3.4800	0.0008	0.0035	5,110
25/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3007.7800	2702.8200	3.0078	2.7028	0
25/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	659.3500	894.0300	0.6594	0.8940	0
25/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	302.4300	229.4300	0.3024	0.2294	13,110
25/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3111.4400	3418.8600	3.1114	3.4189	0
25/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	2.0800	1.8200	0.0021	0.0018	13,110
25/04/2024	R214 On 01-August-24			Bond Future	12.9099	12.8384	59.3966	59.7111	9,258
25/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	379.2300	448.6700	0.3792	0.4487	0
25/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3820.4500	3575.4000	3.8205	3.5754	0
25/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	389.1400	459.8600	0.3891	0.4599	0
25/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3782.3600	3538.5900	3.7824	3.5386	0
25/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	399.1400	471.1300	0.3991	0.4711	0
25/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3744.4200	3501.9200	3.7444	3.5019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R214 On 07-November-24			Bond Future	13.0498	12.9755	57.4898	57.8116	1,770
25/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1379.6600	1510.7500	1.3797	1.5108	0
25/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3371.9600	3181.2800	3.3720	3.1813	0
25/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1397.9100	1530.0600	1.3979	1.5301	0
25/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3344.7400	3155.1200	3.3447	3.1551	0
25/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1416.4600	1549.6700	1.4165	1.5497	0
25/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3317.8600	3129.3000	3.3179	3.1293	0
25/04/2024	R214 On 06-February-25			Bond Future	13.1918	13.1146	58.7395	59.0680	0
25/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1771.5800	1910.5300	1.7716	1.9105	0
25/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3872.7500	3683.1100	3.8728	3.6831	0
25/04/2024	R214 On 08-May-25			Bond Future	13.3349	13.2548	56.6942	57.0297	0
25/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1433.3800	1546.6700	1.4334	1.5467	0
25/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5553.5300	5331.3400	5.5535	5.3313	0
25/04/2024	R248 On 02-May-24			Bond Future	12.9599	12.9112	70.7485	71.0085	23,428
25/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9267.8600	9007.9200	9.2679	9.0079	0
25/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8871.8800	8611.9400	8.8719	8.6119	0
25/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8806.2200	8546.2800	8.8062	8.5463	0
25/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8740.6600	8480.7200	8.7407	8.4807	0
25/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	3.5000	10.1500	0.0035	0.0102	0
25/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3097.9800	2844.6900	3.0980	2.8447	0
25/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1231.6100	1465.9200	1.2316	1.4659	0
25/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	182.6200	156.9900	0.1826	0.1570	0
25/04/2024	R248 On 01-August-24			Bond Future	13.0883	13.0376	72.2914	72.5572	245,491
25/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	410.6500	466.0500	0.4107	0.4661	0
25/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4758.0400	4547.6500	4.7580	4.5477	0
25/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	421.7300	478.1900	0.4217	0.4782	0
25/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4710.9400	4501.6100	4.7109	4.5016	0
25/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	433.0100	490.5400	0.4330	0.4905	0
25/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4664.1200	4455.8600	4.6641	4.4559	0
25/04/2024	R248 On 07-November-24			Bond Future	13.2371	13.1842	69.5438	69.8157	11,080

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1643.5000	1754.7800	1.6435	1.7548	0
25/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4057.0900	3896.5100	4.0571	3.8965	0
25/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1665.5000	1777.6800	1.6655	1.7777	0
25/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4024.6600	3864.9800	4.0247	3.8650	0
25/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1687.4500	1800.5300	1.6875	1.8005	0
25/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3992.2600	3833.4800	3.9923	3.8335	0
25/04/2024	R248 On 06-February-25			Bond Future	13.3883	13.3332	71.0553	71.3329	0
25/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1722.4700	1826.1000	1.7225	1.8261	0
25/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5283.5800	5109.6300	5.2836	5.1096	0
25/04/2024	R248 On 08-May-25			Bond Future	13.5407	13.4833	68.1292	68.4126	0
25/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1724.5800	1820.9900	1.7246	1.8210	0
25/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6651.8800	6464.9500	6.6519	6.4650	0
25/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0