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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
17/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	2025 On 02-May-24			Bond Future	179.5482	179.4742	179.5482	179.4742	9,884
17/04/2024	2025 On 01-August-24			Bond Future	181.6796	181.6045	181.6796	181.6045	800
17/04/2024	2025 On 07-November-24			Bond Future	186.0090	185.9308	186.0090	185.9308	0
17/04/2024	2029 On 02-May-24			Bond Future	128.8808	128.8817	128.8808	128.8817	1,326
17/04/2024	2029 On 01-August-24			Bond Future	131.7266	131.7278	131.7266	131.7278	8,303
17/04/2024	2029 On 07-November-24			Bond Future	133.4668	133.4671	133.4668	133.4671	0
17/04/2024	2029 On 06-February-25			Bond Future	136.3992	136.3984	136.3992	136.3984	0
17/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3999.2300	3998.4400	3.9992	3.9984	0
17/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2029 On 08-May-25			Bond Future	137.9247	137.9226	137.9247	137.9226	0
17/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	74.7100	72.5700	0.0747	0.0726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2030 On 02-May-24			Bond Future	10.7084	10.8790	90.7207	90.0587	53,868
17/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
17/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4208.5000	4870.5700	4.2085	4.8706	0
17/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	0
17/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3591.4100	4253.4500	3.5914	4.2535	0
17/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	0
17/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3550.4600	4212.4900	3.5505	4.2125	0
17/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0500	0.0100	0.0001	0.0000	0
17/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3509.5300	4171.5600	3.5095	4.1716	0
17/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	11.4300	2.7000	0.0114	0.0027	1,000
17/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2182.5500	2835.8900	2.1826	2.8359	0
17/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	357.2900	169.0700	0.3573	0.1691	500
17/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	702.8900	1176.7400	0.7029	1.1767	0
17/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	781.3100	445.6700	0.7813	0.4457	1,080
17/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	347.4700	673.9000	0.3475	0.6739	0
17/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1683.9800	1162.8900	1.6840	1.1629	500
17/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	96.8800	237.8600	0.0969	0.2379	0
17/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4645.7600	3987.7400	4.6458	3.9877	0
17/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	1.1200	5.1700	0.0011	0.0052	1,000
17/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6229.9400	5568.1800	6.2299	5.5682	0
17/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0600	0.3700	0.0001	0.0004	1,080
17/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8914.7400	8252.6700	8.9147	8.2527	0
17/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
17/04/2024	2030 On 01-August-24			Bond Future	10.8181	10.9987	88.6957	88.0194	114,992
17/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	622.9600	443.9900	0.6230	0.4440	0
17/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2328.0400	2825.3000	2.3280	2.8253	0
17/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	635.3800	453.7000	0.6354	0.4537	0
17/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2301.9700	2796.5200	2.3020	2.7965	0
17/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	647.9600	463.5600	0.6480	0.4636	0
17/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2276.0700	2767.9000	2.2761	2.7679	0
17/04/2024	2030 On 07-November-24			Bond Future	10.9376	11.1302	90.7859	90.0931	1,650
17/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1493.7500	1208.4200	1.4938	1.2084	0
17/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2211.6900	2619.1900	2.2117	2.6192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1511.0400	1223.5300	1.5110	1.2235	0
17/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2192.4700	2597.7900	2.1925	2.5978	0
17/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1528.7100	1238.9900	1.5287	1.2390	0
17/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2173.6600	2576.7700	2.1737	2.5768	0
17/04/2024	2030 On 06-February-25			Bond Future	11.0673	11.2724	88.7486	88.0400	0
17/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1492.7200	1224.1100	1.4927	1.2241	0
17/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2850.1500	3290.1900	2.8502	3.2902	0
17/04/2024	2030 On 08-May-25			Bond Future	11.2280	11.4471	90.6484	89.9236	0
17/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	554.6900	424.0200	0.5547	0.4240	0
17/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5003.8700	5598.0200	5.0039	5.5980	0
17/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	915.8100	725.5700	0.9158	0.7256	1,640
17/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4034.4000	4568.9800	4.0344	4.5690	0
17/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1408.6400	1152.0900	1.4086	1.1521	2,280
17/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3220.0500	3688.3200	3.2201	3.6883	0
17/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3627.1800	3178.9600	3.6272	3.1790	0
17/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1556.0400	1832.6400	1.5560	1.8326	1,640
17/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4607.2200	4105.2100	4.6072	4.1052	0
17/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1192.9300	1415.7400	1.1929	1.4157	2,280
17/04/2024	2032 On 02-May-24			Bond Future	11.6007	11.7512	83.7841	83.1103	130,753
17/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
17/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6133.1900	6806.9900	6.1332	6.8070	0
17/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
17/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5837.6200	6511.4200	5.8376	6.5114	0
17/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4958.4700	5632.2700	4.9585	5.6323	0
17/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4909.9500	5583.7500	4.9100	5.5838	0
17/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4861.4800	5535.2800	4.8615	5.5353	0
17/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
17/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4813.0300	5486.8300	4.8130	5.4868	0
17/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
17/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4716.2500	5390.0500	4.7163	5.3901	0
17/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4426.7500	5100.5300	4.4268	5.1005	0
17/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	1.3900	0.3100	0.0014	0.0003	1,000
17/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3424.4800	4097.2000	3.4245	4.0972	0
17/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	27.1500	9.3700	0.0272	0.0094	500
17/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2368.0500	3024.0700	2.3681	3.0241	0
17/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	77.9900	31.8300	0.0780	0.0318	0
17/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1861.2500	2488.8900	1.8613	2.4889	500
17/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	129.4100	57.4500	0.1294	0.0575	0
17/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1589.5600	2191.4000	1.5896	2.1914	17,000
17/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	200.8700	96.1400	0.2009	0.0961	1,550
17/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1339.5100	1908.5800	1.3395	1.9086	0
17/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1251.7500	843.0400	1.2518	0.8430	0
17/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	316.7100	581.8000	0.3167	0.5818	500
17/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5591.2400	4923.0100	5.5912	4.9230	0
17/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	2.2900	7.8600	0.0023	0.0079	1,000
17/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6728.6200	6056.0700	6.7286	6.0561	0
17/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.3800	1.6300	0.0004	0.0016	500
17/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7409.2800	6735.8900	7.4093	6.7359	0
17/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.1000	0.5100	0.0001	0.0005	1,550
17/04/2024	2032 On 01-August-24			Bond Future	11.7262	11.8839	85.6133	84.9251	72,842
17/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	573.1700	422.2700	0.5732	0.4223	0
17/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3244.2200	3781.5800	3.2442	3.7816	0
17/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	585.8600	432.4100	0.5859	0.4324	0
17/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3211.2000	3746.0100	3.2112	3.7460	0
17/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	598.5800	442.5800	0.5986	0.4426	0
17/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3178.2400	3710.5000	3.1782	3.7105	0
17/04/2024	2032 On 07-November-24			Bond Future	11.8727	12.0390	83.4638	82.7587	1,130
17/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1446.7100	1194.4000	1.4467	1.1944	0
17/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3187.1200	3639.9000	3.1871	3.6399	0
17/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1464.8800	1210.4100	1.4649	1.2104	0
17/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3161.5000	3612.1200	3.1615	3.6121	0
17/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1483.1800	1226.5400	1.4832	1.2265	0
17/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3136.0500	3584.5000	3.1361	3.5845	0
17/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1777.7200	1488.3500	1.7777	1.4884	1,615

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17/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2777.7200	3193.4400	2.7777	3.1934	0
17/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6634.5800	6058.5300	6.6346	6.0585	0
17/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	596.2500	725.2900	0.5963	0.7253	1,615
17/04/2024	2032 On 06-February-25			Bond Future	12.0235	12.1985	85.2772	84.5561	0
17/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2020.8500	1725.0000	2.0209	1.7250	0
17/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3291.4100	3716.7000	3.2914	3.7167	0
17/04/2024	2032 On 08-May-25			Bond Future	12.1911	12.3755	82.9367	82.1992	0
17/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	634.7400	502.1700	0.6347	0.5022	0
17/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6002.9000	6607.8200	6.0029	6.6078	0
17/04/2024	2033 On 02-May-24			Bond Future	120.5311	120.5742	120.5311	120.5742	1,707
17/04/2024	2033 On 01-August-24			Bond Future	123.1925	123.2369	123.1925	123.2369	6,877
17/04/2024	2033 On 07-November-24			Bond Future	124.6327	124.6773	124.6327	124.6773	0
17/04/2024	2033 On 06-February-25			Bond Future	127.3712	127.4156	127.3712	127.4156	0
17/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2431.1800	2475.5800	2.4312	2.4756	0
17/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2033 On 08-May-25			Bond Future	128.6004	128.6446	128.6004	128.6446	0
17/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2019.5600	1975.4400	2.0196	1.9754	0
17/04/2024	2037 On 02-May-24			Bond Future	12.7542	12.9203	75.7864	74.9670	45,290
17/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7039.9000	7859.3200	7.0399	7.8593	0
17/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6983.1500	7802.5700	6.9832	7.8026	0
17/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6926.4600	7745.8700	6.9265	7.7459	0
17/04/2024	2037 On 01-August-24			Bond Future	12.9009	13.0740	73.1850	72.3478	176,024
17/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	427.2200	296.8800	0.4272	0.2969	0
17/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4541.7300	5248.5100	4.5417	5.2485	0
17/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	437.7600	304.8500	0.4378	0.3049	0
17/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4499.5000	5203.7100	4.4995	5.2037	0
17/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	448.4800	312.9700	0.4485	0.3130	1,383
17/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4457.5000	5159.1100	4.4575	5.1591	0
17/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2698.5600	2219.4000	2.6986	2.2194	0

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17/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1403.5100	1761.4700	1.4035	1.7615	1,383
17/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4906.9600	4262.1500	4.9070	4.2622	0
17/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	620.4700	812.7800	0.6205	0.8128	1,383
17/04/2024	2037 On 07-November-24			Bond Future	13.0573	13.2383	74.9095	74.0521	9,175
17/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1557.9300	1266.1000	1.5579	1.2661	0
17/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3941.7500	4507.3100	3.9418	4.5073	0
17/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1578.0100	1283.6100	1.5780	1.2836	0
17/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3911.7800	4474.7700	3.9118	4.4748	0
17/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1598.0100	1301.0500	1.5980	1.3011	0
17/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3881.7700	4442.2000	3.8818	4.4422	0
17/04/2024	2037 On 06-February-25			Bond Future	13.2167	13.4057	72.2761	71.3994	0
17/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1934.1100	1607.8200	1.9341	1.6078	0
17/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4118.7400	4669.1000	4.1187	4.6691	0
17/04/2024	2037 On 08-May-25			Bond Future	13.3936	13.5910	73.8218	72.9256	3,975
17/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	873.7000	686.8500	0.8737	0.6869	0
17/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6403.6400	7113.0300	6.4036	7.1130	0
17/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2951.6900	2519.3400	2.9517	2.5193	7,500
17/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3151.9200	3615.8100	3.1519	3.6158	0
17/04/2024	2038 On 02-May-24			Bond Future	131.0012	130.9944	131.0012	130.9944	3,115
17/04/2024	2038 On 01-August-24			Bond Future	131.8315	131.8250	131.8315	131.8250	1,991
17/04/2024	2038 On 07-November-24			Bond Future	134.9729	134.9652	134.9729	134.9652	0
17/04/2024	2038 On 06-February-25			Bond Future	135.8231	135.8142	135.8231	135.8142	0
17/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	593.0900	584.1900	0.5931	0.5842	0
17/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2038 On 08-May-25			Bond Future	138.7652	138.7548	138.7652	138.7548	0
17/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	914.7900	925.2400	0.9148	0.9252	0
17/04/2024	2040 On 02-May-24			Bond Future	12.9994	13.1656	75.8383	74.9787	96,606
17/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7916.7400	8776.3900	7.9167	8.7764	0
17/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7855.5500	8715.2000	7.8556	8.7152	0
17/04/2024	2040 On 02-May-24	11.62	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
17/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7794.4400	8654.0900	7.7944	8.6541	0
17/04/2024	2040 On 01-August-24			Bond Future	13.1477	13.3209	72.9876	72.1094	40,442
17/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	391.5500	269.2400	0.3916	0.2692	680
17/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5055.9400	5811.8400	5.0559	5.8118	0
17/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	433.4000	300.6300	0.4334	0.3006	0
17/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4872.6500	5618.0900	4.8727	5.6181	0
17/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	444.3800	308.9200	0.4444	0.3089	0
17/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4827.5000	5570.2500	4.8275	5.5703	0
17/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	455.4400	317.2800	0.4554	0.3173	0
17/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4782.5000	5522.5500	4.7825	5.5226	0
17/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1363.5500	1048.1300	1.3636	1.0481	0
17/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2754.6800	3317.4700	2.7547	3.3175	680
17/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1525.8800	1185.1400	1.5259	1.1851	7,500
17/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2549.2300	3086.7000	2.5492	3.0867	0
17/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3045.8500	2522.9700	3.0459	2.5230	0
17/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1375.2500	1730.5800	1.3753	1.7306	680
17/04/2024	2040 On 07-November-24			Bond Future	13.3052	13.4861	74.7074	73.8080	8,677
17/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1695.2400	1381.9100	1.6952	1.3819	0
17/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4091.4100	4677.5400	4.0914	4.6775	0
17/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1716.7900	1400.7600	1.7168	1.4008	0
17/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4060.1500	4643.5800	4.0602	4.6436	0
17/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1738.4900	1419.7500	1.7385	1.4198	0
17/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4029.1000	4609.8200	4.0291	4.6098	0
17/04/2024	2040 On 06-February-25			Bond Future	13.4652	13.6540	71.8189	70.8992	14
17/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2076.8300	1739.6000	2.0768	1.7396	0
17/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4683.3100	5265.7300	4.6833	5.2657	0
17/04/2024	2040 On 08-May-25			Bond Future	13.6412	13.8384	73.3546	72.4144	3,900
17/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1509.3900	1250.1500	1.5094	1.2502	0
17/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6654.3500	7335.3200	6.6544	7.3353	0
17/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3166.7600	2739.3600	3.1668	2.7394	7,500
17/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4195.5700	4708.3800	4.1956	4.7084	0
17/04/2024	2044 On 02-May-24			Bond Future	13.0837	13.2548	71.8908	71.0110	68,935
17/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8182.0900	9061.8800	8.1821	9.0619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8119.5700	8999.3600	8.1196	8.9994	0
17/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8057.1300	8936.9200	8.0571	8.9369	0
17/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	31.3900	10.5400	0.0314	0.0105	0
17/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3180.8700	4039.8100	3.1809	4.0398	4,200
17/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	173.3000	74.1200	0.1733	0.0741	0
17/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1945.0200	2725.6300	1.9450	2.7256	10,030
17/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	569.6800	299.1900	0.5697	0.2992	0
17/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1006.9600	1616.2600	1.0070	1.6163	10,030
17/04/2024	2044 On 01-August-24			Bond Future	13.2276	13.4058	69.0790	68.1803	78,187
17/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	325.6700	218.7100	0.3257	0.2187	0
17/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5458.5600	6250.3400	5.4586	6.2503	0
17/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	334.5800	225.2200	0.3346	0.2252	0
17/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5410.0000	6199.3800	5.4100	6.1994	0
17/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	343.6600	231.8700	0.3437	0.2319	0
17/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5361.6700	6148.6200	5.3617	6.1486	0
17/04/2024	2044 On 07-November-24			Bond Future	13.3799	13.5660	70.7067	69.7863	200
17/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1612.1300	1298.3300	1.6121	1.2983	0
17/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4085.5800	4692.2000	4.0856	4.6922	0
17/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1633.1900	1316.5700	1.6332	1.3166	0
17/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4053.5700	4657.3700	4.0536	4.6574	0
17/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1654.1900	1334.7600	1.6542	1.3348	0
17/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4021.5700	4622.5600	4.0216	4.6226	0
17/04/2024	2044 On 06-February-25			Bond Future	13.5342	13.7284	67.8566	66.9155	0
17/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2011.0000	1668.3900	2.0110	1.6684	0
17/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4613.5500	5212.0400	4.6136	5.2120	0
17/04/2024	2044 On 08-May-25			Bond Future	13.7033	13.9061	69.3073	68.3453	0
17/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1292.3300	1041.9800	1.2923	1.0420	0
17/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6309.8200	7021.5000	6.3098	7.0215	0
17/04/2024	2046 On 02-May-24			Bond Future	112.2397	112.1490	112.2397	112.1490	11,752
17/04/2024	2046 On 01-August-24			Bond Future	114.7180	114.6257	114.7180	114.6257	10,720
17/04/2024	2046 On 07-November-24			Bond Future	115.2537	115.1583	115.2537	115.1583	0
17/04/2024	2046 On 06-February-25			Bond Future	117.7855	117.6870	117.7855	117.6870	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	3775.5000	3677.0100	3.7755	3.6770	0
17/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2046 On 08-May-25			Bond Future	118.0892	117.9875	118.0892	117.9875	0
17/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3880.8000	3982.5500	3.8808	3.9826	0
17/04/2024	2050 On 02-May-24			Bond Future	113.7489	113.5531	113.7489	113.5531	11,423
17/04/2024	2050 On 01-August-24			Bond Future	113.9639	113.7641	113.9639	113.7641	10,327
17/04/2024	2050 On 07-November-24			Bond Future	116.6795	116.4741	116.6795	116.4741	0
17/04/2024	2050 On 06-February-25			Bond Future	116.8856	116.6747	116.8856	116.6747	0
17/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1285.6000	1074.6600	1.2856	1.0747	0
17/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2050 On 08-May-25			Bond Future	119.4172	119.2005	119.4172	119.2005	0
17/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1742.8400	1959.4900	1.7428	1.9595	0
17/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	AL37 On 02-May-24			Index Future	928.0460	920.9920	928.0460	920.9920	0
17/04/2024	AL37 On 01-August-24			Index Future	948.3080	941.1000	948.3080	941.1000	0
17/04/2024	AL37 On 07-November-24			Index Future	970.6660	963.2870	970.6660	963.2870	0
17/04/2024	AL37 On 06-February-25			Index Future	991.7790	984.2360	991.7790	984.2360	0
17/04/2024	AL37 On 08-May-25			Index Future	1013.0690	1005.3610	1013.0690	1,005.3610	0
17/04/2024	AL7T On 02-May-24			Index Future	1064.3720	1054.5680	1064.3720	1,054.5680	0
17/04/2024	AL7T On 01-August-24			Index Future	1087.6100	1077.5930	1087.6100	1,077.5930	0
17/04/2024	AL7T On 07-November-24			Index Future	1113.2530	1102.9970	1113.2530	1,102.9970	0
17/04/2024	AL7T On 06-February-25			Index Future	1137.4670	1126.9850	1137.4670	1,126.9850	0
17/04/2024	AL7T On 08-May-25			Index Future	1161.8840	1151.1740	1161.8840	1,151.1740	0
17/04/2024	ALBI On 02-May-24			Index Future	928.1350	919.9730	928.1350	919.9730	91
17/04/2024	ALBI On 01-August-24			Index Future	948.3990	940.0600	948.3990	940.0600	0
17/04/2024	ALBI On 07-November-24			Index Future	970.7600	962.2220	970.7600	962.2220	16
17/04/2024	ALBI On 06-February-25			Index Future	991.8740	983.1480	991.8740	983.1480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	ALBI On 08-May-25			Index Future	1013.1670	1004.2500	1013.1670	1,004.2500	0
17/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C431 On 31-January-31			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
17/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	ES33 On 02-May-24			Bond Future	13.1883	13.3553	70.9817	70.2922	0
17/04/2024	ES33 On 01-August-24			Bond Future	13.3619	13.5365	72.5490	71.8445	0
17/04/2024	ES33 On 07-November-24			Bond Future	13.5658	13.7493	70.4745	69.7527	0
17/04/2024	ES33 On 06-February-25			Bond Future	13.7758	13.9684	72.0216	71.2834	0
17/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1709.9600	2448.2300	1.7100	2.4482	0
17/04/2024	ES33 On 08-May-25			Bond Future	13.9976	14.1998	69.7760	69.0209	0
17/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4996.0400	5751.0500	4.9960	5.7511	0
17/04/2024	ES42 On 02-May-24			Bond Future	13.4748	13.6512	66.8966	66.0540	0
17/04/2024	ES42 On 01-August-24			Bond Future	13.6269	13.8105	68.3737	67.5127	0
17/04/2024	ES42 On 07-November-24			Bond Future	13.8020	13.9942	65.7344	64.8524	0
17/04/2024	ES42 On 06-February-25			Bond Future	13.9736	14.1743	67.1767	66.2746	0
17/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1216.8200	2118.8600	1.2168	2.1189	0
17/04/2024	ES42 On 08-May-25			Bond Future	14.1609	14.3709	64.3612	63.4389	0
17/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4269.6700	5191.9800	4.2697	5.1920	0
17/04/2024	GOVI On 02-May-24			GOVI	914.3570	906.3360	914.3570	906.3360	313
17/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	366130.0000	446340.0000	36.6130	44.6340	0
17/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	366230.0000	446440.0000	36.6230	44.6440	0
17/04/2024	GOVI On 02-May-24	950.99	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
17/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	366330.0000	446540.0000	36.6330	44.6540	0
17/04/2024	GOVI On 01-August-24			GOVI	934.3200	926.1250	934.3200	926.1250	423
17/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	90500.0000	172450.0000	9.0500	17.2450	0
17/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	90600.0000	172550.0000	9.0600	17.2550	0
17/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	90700.0000	172650.0000	9.0700	17.2650	0
17/04/2024	GOVI On 07-November-24			GOVI	956.3490	947.9580	956.3490	947.9580	0
17/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	75690.0000	0.0000	7.5690	0.0000	0
17/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	8220.0000	0.0000	0.8220	0
17/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	75590.0000	0.0000	7.5590	0.0000	0
17/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	8320.0000	0.0000	0.8320	0
17/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	75490.0000	0.0000	7.5490	0.0000	0
17/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	8420.0000	0.0000	0.8420	0
17/04/2024	GOVI On 06-February-25			GOVI	977.1500	968.5740	977.1500	968.5740	0
17/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	51500.0000	0.0000	5.1500	0.0000	0
17/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	34260.0000	0.0000	3.4260	0
17/04/2024	GOVI On 08-May-25			GOVI	998.1260	989.3630	998.1260	989.3630	0
17/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	238740.0000	326370.0000	23.8740	32.6370	0
17/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/04/2024	IGOV On 02-May-24			Index Future	344.6110	344.4080	344.6110	344.4080	590
17/04/2024	IGOV On 01-August-24			Index Future	352.2200	352.0130	352.2200	352.0130	0
17/04/2024	IGOV On 07-November-24			Index Future	360.6150	360.4010	360.6150	360.4010	0
17/04/2024	IGOV On 06-February-25			Index Future	368.5400	368.3210	368.5400	368.3210	0
17/04/2024	IGOV On 08-May-25			Index Future	376.5310	376.3050	376.5310	376.3050	0
17/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3500	91.6330	91.6500	0
17/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3580	8.3700	91.6420	91.6300	0
17/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3900	8.3800	91.6100	91.6200	0
17/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3900	8.3700	91.6100	91.6300	0
17/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
17/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.4100	8.3800	91.5900	91.6200	0
17/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	7.8000	7.8000	92.2000	7.8000	0
17/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.4200	8.3400	91.5800	91.6600	0
17/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3400	8.2400	91.6600	91.7600	0
17/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2900	8.1800	91.7100	91.8200	0
17/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.2800	8.1700	91.7200	91.8300	0
17/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3400	8.2400	91.6600	91.7600	0
17/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3400	8.2500	91.6600	91.7500	0
17/04/2024	R035 On 02-May-24			Bond Future	12.3821	12.5478	81.0261	80.2036	143,829
17/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0300	0.0100	0.0000	0.0000	0
17/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6286.3200	7108.8200	6.2863	7.1088	0
17/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	0
17/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6230.7600	7053.2500	6.2308	7.0533	0
17/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	0
17/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6175.2500	6997.7400	6.1753	6.9977	0
17/04/2024	R035 On 01-August-24			Bond Future	12.5162	12.6890	82.7951	81.9549	65,864
17/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	520.2000	367.8200	0.5202	0.3678	0
17/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4192.1000	4879.9900	4.1921	4.8800	0
17/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	532.4900	377.3000	0.5325	0.3773	0
17/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4152.2300	4837.3100	4.1522	4.8373	0
17/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	544.9700	386.9400	0.5450	0.3869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4112.5900	4794.8300	4.1126	4.7948	0
17/04/2024	R035 On 07-November-24			Bond Future	12.6754	12.8566	80.2309	79.3704	14,838
17/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1509.5000	1222.8900	1.5095	1.2229	0
17/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3982.0800	4556.0500	3.9821	4.5561	0
17/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1529.2700	1240.0700	1.5293	1.2401	0
17/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3951.8900	4523.2700	3.9519	4.5233	0
17/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1548.9500	1257.1900	1.5490	1.2572	0
17/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3921.6500	4490.4700	3.9217	4.4905	0
17/04/2024	R035 On 06-February-25			Bond Future	12.8398	13.0294	81.9743	81.0943	0
17/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2015.7400	1682.5500	2.0157	1.6826	0
17/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4062.5300	4609.3300	4.0625	4.6093	0
17/04/2024	R035 On 08-May-25			Bond Future	13.0094	13.2078	79.2133	78.3136	0
17/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	849.2700	669.9200	0.8493	0.6699	0
17/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6763.0700	7483.4800	6.7631	7.4835	0
17/04/2024	R053 On 02-May-24			Bond Future	12.9569	13.1326	91.1398	89.9563	5,189
17/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1305.7300	769.3400	1.3057	0.7693	0
17/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	877.2800	1524.3500	0.8773	1.5244	0
17/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1345.0500	797.1600	1.3451	0.7972	0
17/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	849.0800	1484.6500	0.8491	1.4847	0
17/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1385.0400	825.6600	1.3850	0.8257	0
17/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	821.6500	1445.7300	0.8217	1.4457	0
17/04/2024	R053 On 01-August-24			Bond Future	13.0902	13.2733	93.1296	91.9207	0
17/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2889.0300	2303.1700	2.8890	2.3032	0
17/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2623.5500	3246.6500	2.6236	3.2467	0
17/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2926.2100	2335.6900	2.9262	2.3357	0
17/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2594.2700	3212.7100	2.5943	3.2127	0
17/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2963.3900	2368.2200	2.9634	2.3682	0
17/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2565.0900	3178.8800	2.5651	3.1789	0
17/04/2024	R053 On 07-November-24			Bond Future	13.2416	13.4333	89.4521	88.2140	0
17/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2335.4500	1894.0100	2.3355	1.8940	0
17/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5385.5800	6182.2300	5.3856	6.1822	0
17/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2364.1000	1918.9800	2.3641	1.9190	0
17/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5344.5800	6137.5500	5.3446	6.1376	0
17/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2392.9300	1944.1400	2.3929	1.9441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5303.8500	6093.1500	5.3039	6.0932	0
17/04/2024	R053 On 06-February-25			Bond Future	13.3916	13.5919	91.3951	90.1292	0
17/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2928.1700	2442.7100	2.9282	2.4427	0
17/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5913.4100	6693.8000	5.9134	6.6938	0
17/04/2024	R053 On 08-May-25			Bond Future	13.5521	13.7616	87.4794	86.1854	0
17/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2101.6700	1723.0200	2.1017	1.7230	0
17/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8189.4600	9104.8100	8.1895	9.1048	0
17/04/2024	R186 On 02-May-24			Bond Future	9.3714	9.5066	106.5083	106.1955	62,661
17/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3267.0000	3579.7600	3.2670	3.5798	0
17/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3242.8800	3555.6400	3.2429	3.5556	0
17/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3218.7600	3531.5200	3.2188	3.5315	0
17/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	866.8900	613.8400	0.8669	0.6138	2,030
17/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	39.9600	99.6700	0.0400	0.0997	0
17/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2350.2000	2039.5800	2.3502	2.0396	0
17/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.6700	2.8100	0.0007	0.0028	2,030
17/04/2024	R186 On 01-August-24			Bond Future	9.4304	9.5816	103.5258	103.2065	53,626
17/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	88.0600	55.3400	0.0881	0.0553	0
17/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1691.7500	1978.3200	1.6918	1.9783	0
17/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	91.2700	57.5500	0.0913	0.0576	0
17/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1673.3800	1958.9500	1.6734	1.9590	0
17/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	94.6800	59.9200	0.0947	0.0599	0
17/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1655.2100	1939.7400	1.6552	1.9397	0
17/04/2024	R186 On 07-November-24			Bond Future	9.5074	9.6808	105.9659	105.6384	35,599
17/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	526.0700	416.2800	0.5261	0.4163	0
17/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1244.1500	1461.9100	1.2442	1.4619	0
17/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	535.1200	424.1300	0.5351	0.4241	0
17/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1234.0900	1450.6500	1.2341	1.4507	0
17/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	544.2500	432.0500	0.5443	0.4321	0
17/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1224.1200	1439.4700	1.2241	1.4395	0
17/04/2024	R186 On 06-February-25			Bond Future	9.6122	9.8120	102.9528	102.6172	0
17/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	458.6600	358.9700	0.4587	0.3590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1444.9600	1680.8700	1.4450	1.6809	0
17/04/2024	R186 On 08-May-25			Bond Future	9.7758	10.0108	105.1573	104.8133	0
17/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	218.6100	161.8000	0.2186	0.1618	0
17/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2159.4200	2446.5200	2.1594	2.4465	0
17/04/2024	R202 On 02-May-24			Bond Future	258.8333	258.3153	258.8333	258.3153	460
17/04/2024	R202 On 01-August-24			Bond Future	259.4711	258.9422	259.4711	258.9422	441
17/04/2024	R202 On 07-November-24			Bond Future	265.6543	265.1109	265.6543	265.1109	0
17/04/2024	R202 On 06-February-25			Bond Future	266.2772	265.7197	266.2772	265.7197	0
17/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	512.7600	1070.2600	0.5128	1.0703	0
17/04/2024	R202 On 08-May-25			Bond Future	272.0457	271.4734	272.0457	271.4734	0
17/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	264.2800	836.6200	0.2643	0.8366	0
17/04/2024	R209 On 02-May-24			Bond Future	12.4807	12.6461	62.5153	61.7957	9,370
17/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6140.9600	6860.5100	6.1410	6.8605	0
17/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6091.0100	6810.5500	6.0910	6.8106	0
17/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6041.1100	6760.6500	6.0411	6.7607	0
17/04/2024	R209 On 01-August-24			Bond Future	12.6063	12.7779	63.8802	63.1451	10,172
17/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	365.5100	254.1000	0.3655	0.2541	0
17/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4080.4800	4704.1400	4.0805	4.7041	0
17/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	374.7700	261.1100	0.3748	0.2611	0
17/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4042.9700	4664.3800	4.0430	4.6644	0
17/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	384.2000	268.2500	0.3842	0.2683	0
17/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4005.6700	4624.7900	4.0057	4.6248	0
17/04/2024	R209 On 07-November-24			Bond Future	12.7496	12.9287	62.2286	61.4758	5,237
17/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1281.9200	1037.1800	1.2819	1.0372	0
17/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3629.9400	4138.0400	3.6299	4.1380	0
17/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1298.8500	1051.8600	1.2989	1.0519	0
17/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3602.2400	4108.0900	3.6022	4.1081	0
17/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1316.0800	1066.8300	1.3161	1.0668	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3574.8900	4078.4800	3.5749	4.0785	0
17/04/2024	R209 On 06-February-25			Bond Future	12.8928	13.0792	63.5807	62.8109	0
17/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1725.0700	1437.5800	1.7251	1.4376	0
17/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3652.3600	4134.6100	3.6524	4.1346	0
17/04/2024	R209 On 08-May-25			Bond Future	13.0472	13.2413	61.7855	60.9986	0
17/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	780.1800	615.9700	0.7802	0.6160	0
17/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5774.4800	6397.1700	5.7745	6.3972	0
17/04/2024	R210 On 02-May-24			Bond Future	233.6369	233.5965	233.6369	233.5965	110
17/04/2024	R210 On 01-August-24			Bond Future	238.7958	238.7550	238.7958	238.7550	823
17/04/2024	R210 On 07-November-24			Bond Future	241.1542	241.1108	241.1542	241.1108	0
17/04/2024	R210 On 06-February-25			Bond Future	246.4523	246.4058	246.4523	246.4058	0
17/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6842.2900	6795.8200	6.8423	6.7958	0
17/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R210 On 08-May-25			Bond Future	248.3849	248.3351	248.3849	248.3351	0
17/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	354.9400	305.1000	0.3549	0.3051	0
17/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R213 On 02-May-24			Bond Future	11.2285	11.4038	81.5141	80.8043	22,809
17/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3979.8900	4689.6800	3.9799	4.6897	0
17/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3936.6700	4646.4500	3.9367	4.6465	0
17/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3893.4600	4603.2400	3.8935	4.6032	0
17/04/2024	R213 On 01-August-24			Bond Future	11.3393	11.5234	83.2938	82.5687	11,262
17/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	633.7900	448.5500	0.6338	0.4486	0
17/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2559.6500	3099.4900	2.5597	3.0995	0
17/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	646.8200	458.7000	0.6468	0.4587	0
17/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2531.9100	3068.8700	2.5319	3.0689	0
17/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	659.8700	468.8800	0.6599	0.4689	0
17/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2504.2200	3038.3100	2.5042	3.0383	0
17/04/2024	R213 On 07-November-24			Bond Future	11.4769	11.6716	81.6955	80.9528	10,002
17/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1554.4000	1259.6700	1.5544	1.2597	0
17/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2586.0800	3034.1000	2.5861	3.0341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1572.5000	1275.5000	1.5725	1.2755	0
17/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2565.2200	3010.9700	2.5652	3.0110	0
17/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1590.4700	1291.2200	1.5905	1.2912	0
17/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2544.2600	2987.7600	2.5443	2.9878	0
17/04/2024	R213 On 06-February-25			Bond Future	11.6240	11.8298	83.4711	82.7116	0
17/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1855.1200	1541.0700	1.8551	1.5411	0
17/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2880.6000	3326.1300	2.8806	3.3261	0
17/04/2024	R213 On 08-May-25			Bond Future	11.7808	11.9983	81.6973	80.9206	0
17/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	663.4300	512.9200	0.6634	0.5129	0
17/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5355.9000	5982.1000	5.3559	5.9821	0
17/04/2024	R214 On 02-May-24			Bond Future	12.7898	12.9650	58.1268	57.3558	18,779
17/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6429.6100	7200.5600	6.4296	7.2006	0
17/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6377.1700	7148.1200	6.3772	7.1481	0
17/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6324.7900	7095.7400	6.3248	7.0957	0
17/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	13.7700	4.1500	0.0138	0.0042	8,000
17/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3119.4300	3880.7600	3.1194	3.8808	0
17/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	16.4100	5.0500	0.0164	0.0051	5,110
17/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3025.5600	3785.1500	3.0256	3.7852	0
17/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	866.3900	503.4100	0.8664	0.5034	0
17/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	511.6000	919.5700	0.5116	0.9196	13,110
17/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3137.4200	2425.3600	3.1374	2.4254	0
17/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	30.1900	89.0800	0.0302	0.0891	13,110
17/04/2024	R214 On 01-August-24			Bond Future	12.9100	13.0917	59.3959	58.6083	4,821
17/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	426.7500	292.6200	0.4268	0.2926	0
17/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3868.6800	4522.1500	3.8687	4.5222	0
17/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	437.1600	300.4400	0.4372	0.3004	0
17/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3831.0900	4481.9700	3.8311	4.4820	0
17/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	447.7400	308.3900	0.4477	0.3084	0
17/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3793.7300	4441.9800	3.7937	4.4420	0
17/04/2024	R214 On 07-November-24			Bond Future	13.0501	13.2393	57.4886	56.6820	245
17/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1435.7200	1153.2700	1.4357	1.1533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3429.2700	3953.3600	3.4293	3.9534	0
17/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1454.1600	1169.2300	1.4542	1.1692	0
17/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3402.2400	3923.8500	3.4022	3.9239	0
17/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1472.7300	1185.3200	1.4727	1.1853	0
17/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3375.3800	3894.5100	3.3754	3.8945	0
17/04/2024	R214 On 06-February-25			Bond Future	13.1922	13.3890	58.7378	57.9132	0
17/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1767.8300	1462.4000	1.7678	1.4624	0
17/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3870.6900	4389.8600	3.8707	4.3899	0
17/04/2024	R214 On 08-May-25			Bond Future	13.3365	13.5411	56.6877	55.8448	0
17/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1324.5800	1083.9800	1.3246	1.0840	0
17/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5451.2000	6053.5100	5.4512	6.0535	0
17/04/2024	R248 On 02-May-24			Bond Future	12.9862	13.1618	70.6090	69.6902	33,452
17/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9407.3500	10326.2100	9.4074	10.3262	0
17/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9011.3700	9930.2300	9.0114	9.9302	0
17/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8945.7100	9864.5700	8.9457	9.8646	0
17/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8880.1500	9799.0100	8.8802	9.7990	0
17/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	33.9300	11.3100	0.0339	0.0113	0
17/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3267.9000	4164.1400	3.2679	4.1641	0
17/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1351.5100	834.1600	1.3515	0.8342	0
17/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	442.0100	843.5200	0.4420	0.8435	0
17/04/2024	R248 On 01-August-24			Bond Future	13.1153	13.2980	72.1506	71.2119	237,319
17/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	481.8800	332.6600	0.4819	0.3327	0
17/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4970.0400	5759.4900	4.9700	5.7595	0
17/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	493.7900	341.6300	0.4938	0.3416	0
17/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4923.7700	5710.2800	4.9238	5.7103	0
17/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	505.8900	350.7700	0.5059	0.3508	0
17/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4877.7700	5661.3200	4.8778	5.6613	0
17/04/2024	R248 On 07-November-24			Bond Future	13.2655	13.4564	69.3991	68.4378	100
17/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1657.2500	1329.4800	1.6573	1.3295	0
17/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4215.5600	4849.1200	4.2156	4.8491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1678.8300	1348.1400	1.6788	1.3481	0
17/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4182.7100	4813.3500	4.1827	4.8134	0
17/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1700.5600	1366.9300	1.7006	1.3669	0
17/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4150.0900	4777.7900	4.1501	4.7778	0
17/04/2024	R248 On 06-February-25			Bond Future	13.4180	13.6174	70.9069	69.9241	0
17/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1653.1400	1345.8800	1.6531	1.3459	0
17/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5362.6100	6038.1900	5.3626	6.0382	0
17/04/2024	R248 On 08-May-25			Bond Future	13.5728	13.7809	67.9720	66.9673	0
17/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1252.5300	996.2900	1.2525	0.9963	0
17/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6337.0800	7085.5000	6.3371	7.0855	0
17/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0