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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
29/04/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	2025 On 02-May-24			Bond Future	179.3220	179.3023	179.3220	179.3023	1,379
29/04/2024	2025 On 01-August-24			Bond Future	181.4228	181.4029	181.4228	181.4029	5,540
29/04/2024	2025 On 07-November-24			Bond Future	185.7515	185.7308	185.7515	185.7308	4,944
29/04/2024	2029 On 02-May-24			Bond Future	128.2528	128.4626	128.2528	128.4626	318
29/04/2024	2029 On 01-August-24			Bond Future	131.0752	131.2898	131.0752	131.2898	8,481
29/04/2024	2029 On 07-November-24			Bond Future	132.7962	133.0158	132.7962	133.0158	0
29/04/2024	2029 On 06-February-25			Bond Future	135.7140	135.9380	135.7140	135.9380	0
29/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3313.9800	3537.9600	3.3140	3.5380	0
29/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2029 On 08-May-25			Bond Future	137.2342	137.4629	137.2342	137.4629	0
29/04/2024	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
29/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	615.8200	387.1200	0.6158	0.3871	0
29/04/2024	2030 On 02-May-24			Bond Future	10.6600	10.7264	90.9099	90.6506	53,044
29/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
29/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4019.3200	4278.6600	4.0193	4.2787	0
29/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3402.2000	3661.5400	3.4022	3.6615	0
29/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3361.2400	3620.5800	3.3612	3.6206	0
29/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3320.3000	3579.6400	3.3203	3.5796	0
29/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0.0000	0.1000	0.0000	0.0001	1,000
29/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1981.9400	2241.3800	1.9819	2.2414	0
29/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	159.6000	151.3000	0.1596	0.1513	500
29/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	316.0200	567.0600	0.3160	0.5671	0
29/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	670.2100	546.7400	0.6702	0.5467	1,080
29/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	47.1900	183.0600	0.0472	0.1831	0
29/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1776.8300	1533.6200	1.7768	1.5336	500
29/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	0.5500	16.6800	0.0006	0.0167	0
29/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4833.8200	4574.4800	4.8338	4.5745	0
29/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
29/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6419.0600	6159.7200	6.4191	6.1597	0
29/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,080
29/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9103.9200	8844.5800	9.1039	8.8446	0
29/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/04/2024	2030 On 01-August-24			Bond Future	10.7685	10.8389	88.8821	88.6173	115,990
29/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	433.7600	413.4300	0.4338	0.4134	600
29/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2571.1200	2815.5800	2.5711	2.8156	0
29/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	609.7300	577.7900	0.6097	0.5778	0
29/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2128.3400	2361.1900	2.1283	2.3612	0
29/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	622.1600	589.3800	0.6222	0.5894	0
29/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2102.2800	2334.2900	2.1023	2.3343	0
29/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	634.9300	601.2900	0.6349	0.6013	0
29/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2076.5700	2307.7200	2.0766	2.3077	0
29/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1140.0200	1073.3100	1.1400	1.0733	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1361.0800	1559.1600	1.3611	1.5592	0
29/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2561.3000	2420.8600	2.5613	2.4209	0
29/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	548.6600	673.0100	0.5487	0.6730	600
29/04/2024	2030 On 07-November-24			Bond Future	10.8841	10.9591	90.9795	90.7083	33,476
29/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	796.1900	723.7700	0.7962	0.7238	600
29/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3282.1000	3480.9000	3.2821	3.4809	0
29/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1524.0900	1390.4800	1.5241	1.3905	600
29/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2158.0600	2295.6700	2.1581	2.2957	0
29/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1577.5400	1440.2500	1.5775	1.4403	0
29/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2101.8800	2235.8100	2.1019	2.2358	0
29/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1595.4000	1456.9800	1.5954	1.4570	0
29/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2083.2300	2216.0300	2.0832	2.2160	0
29/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1613.6300	1474.0700	1.6136	1.4741	0
29/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2064.9800	2196.6400	2.0650	2.1966	0
29/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4333.1100	4106.1500	4.3331	4.1062	0
29/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	709.0500	753.3100	0.7091	0.7533	600
29/04/2024	2030 On 06-February-25			Bond Future	11.0104	11.0902	88.9465	88.6691	0
29/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1622.0700	1481.8600	1.6221	1.4819	0
29/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2781.6400	2918.8000	2.7816	2.9188	0
29/04/2024	2030 On 08-May-25			Bond Future	11.1634	11.2486	90.8635	90.5798	0
29/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	658.9300	545.5700	0.6589	0.5456	0
29/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4893.0100	5063.2800	4.8930	5.0633	0
29/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1033.8000	874.8600	1.0338	0.8749	1,640
29/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3937.2900	4061.9800	3.9373	4.0620	0
29/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1545.7800	1336.3300	1.5458	1.3363	2,280
29/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3142.0900	3216.2700	3.1421	3.2163	0
29/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3813.5100	3528.4100	3.8135	3.5284	0
29/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1527.2700	1525.8000	1.5273	1.5258	1,640
29/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4804.4500	4511.4100	4.8045	4.5114	0
29/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1175.0600	1165.6500	1.1751	1.1657	2,280
29/04/2024	2032 On 02-May-24			Bond Future	11.5305	11.6071	84.1009	83.7554	112,256
29/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
29/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5816.4200	6161.8600	5.8164	6.1619	0
29/04/2024	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
29/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5520.8500	5866.2900	5.5209	5.8663	0
29/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4641.7000	4987.1400	4.6417	4.9871	0
29/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4593.1800	4938.6200	4.5932	4.9386	0
29/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4544.7100	4890.1500	4.5447	4.8902	0
29/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4496.2600	4841.7000	4.4963	4.8417	0
29/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4399.4800	4744.9200	4.3995	4.7449	0
29/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
29/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4109.9600	4455.4000	4.1100	4.4554	0
29/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
29/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3106.3200	3451.7600	3.1063	3.4518	0
29/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0.1800	0.8900	0.0002	0.0009	500
29/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2024.3100	2370.4600	2.0243	2.3705	0
29/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	3.8500	8.2100	0.0039	0.0082	0
29/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1470.3400	1820.1400	1.4703	1.8201	500
29/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	14.7800	22.5600	0.0148	0.0226	0
29/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1158.1600	1511.3800	1.1582	1.5114	17,000
29/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	43.8200	52.3600	0.0438	0.0524	1,550
29/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	865.6900	1219.6700	0.8657	1.2197	0
29/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1271.8500	1031.9700	1.2719	1.0320	0
29/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	20.0400	125.6000	0.0200	0.1256	500
29/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5905.7200	5560.2800	5.9057	5.5603	0
29/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
29/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7045.0100	6699.5700	7.0450	6.6996	0
29/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7725.9500	7380.5100	7.7260	7.3805	0
29/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,550
29/04/2024	2032 On 01-August-24			Bond Future	11.6541	11.7343	85.9307	85.5779	99,651
29/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	578.8100	536.4700	0.5788	0.5365	600
29/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3024.0400	3334.4900	3.0240	3.3345	0

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29/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	604.5100	560.1200	0.6045	0.5601	0
29/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2958.2200	3266.6200	2.9582	3.2666	0
29/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	617.7100	572.2800	0.6177	0.5723	0
29/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2925.7100	3233.0700	2.9257	3.2331	0
29/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	631.1000	584.6200	0.6311	0.5846	0
29/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2893.4200	3199.7300	2.8934	3.1997	0
29/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1465.6600	1360.5600	1.4657	1.3606	600
29/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1660.4100	1908.1000	1.6604	1.9081	0
29/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3453.0000	3244.7700	3.4530	3.2448	0
29/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	624.3100	768.8700	0.6243	0.7689	600
29/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4232.4500	3995.3200	4.2325	3.9953	0
29/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	441.5700	557.2300	0.4416	0.5572	11,000
29/04/2024	2032 On 07-November-24			Bond Future	11.7961	11.8807	83.7911	83.4298	52,520
29/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	1031.1000	890.4000	1.0311	0.8904	600
29/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4040.2400	4260.8400	4.0402	4.2608	0
29/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1641.2300	1445.5700	1.6412	1.4456	0
29/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3054.3200	3219.9600	3.0543	3.2200	0
29/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1660.7200	1463.3900	1.6607	1.4634	0
29/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3030.0200	3193.9900	3.0300	3.1940	0
29/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1680.3200	1481.5500	1.6803	1.4816	0
29/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3005.8700	3168.4000	3.0059	3.1684	0
29/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1924.8900	1710.8200	1.9249	1.7108	600
29/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2727.6200	2874.8500	2.7276	2.8749	0
29/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1988.7900	1771.0500	1.9888	1.7711	1,615
29/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2661.4700	2805.0300	2.6615	2.8050	0
29/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5620.2200	5300.2800	5.6202	5.3003	0
29/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	860.1900	901.5500	0.8602	0.9016	600
29/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6945.2400	6629.2000	6.9452	6.6292	0
29/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	579.5900	624.8500	0.5796	0.6249	1,615
29/04/2024	2032 On 06-February-25			Bond Future	11.9430	12.0319	85.6117	85.2423	0
29/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2273.1400	2079.5700	2.2731	2.0796	0
29/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3209.2700	3385.0600	3.2093	3.3851	0
29/04/2024	2032 On 08-May-25			Bond Future	12.1034	12.1971	83.2904	82.9128	0
29/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	703.2000	712.6000	0.7032	0.7126	0

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29/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5717.6000	6104.6500	5.7176	6.1047	0
29/04/2024	2033 On 02-May-24			Bond Future	120.5763	120.4562	120.5763	120.4562	767
29/04/2024	2033 On 01-August-24			Bond Future	123.2298	123.1072	123.2298	123.1072	7,742
29/04/2024	2033 On 07-November-24			Bond Future	124.6656	124.5400	124.6656	124.5400	0
29/04/2024	2033 On 06-February-25			Bond Future	127.4048	127.2760	127.4048	127.2760	0
29/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2464.8400	2335.9600	2.4648	2.3360	0
29/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2033 On 08-May-25			Bond Future	128.6429	128.5111	128.6429	128.5111	0
29/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1977.0700	2108.8600	1.9771	2.1089	0
29/04/2024	2037 On 02-May-24			Bond Future	12.5161	12.5979	76.9841	76.5697	41,607
29/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5842.2400	6256.5900	5.8422	6.2566	0
29/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5785.4900	6199.8400	5.7855	6.1998	0
29/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5728.7900	6143.1400	5.7288	6.1431	0
29/04/2024	2037 On 01-August-24			Bond Future	12.6540	12.7391	74.4029	73.9797	191,999
29/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	697.0000	622.2500	0.6970	0.6223	0
29/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3593.5400	3941.9900	3.5935	3.9420	0
29/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	712.1200	635.9800	0.7121	0.6360	0
29/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3555.8900	3902.9500	3.5559	3.9030	0
29/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	727.4500	649.9200	0.7275	0.6499	1,383
29/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3518.5000	3864.1700	3.5185	3.8642	0
29/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3489.5600	3240.2700	3.4896	3.2403	0
29/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	976.5400	1150.4500	0.9765	1.1505	1,383
29/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5906.5800	5577.7000	5.9066	5.5777	0
29/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	402.1200	496.4400	0.4021	0.4964	1,383
29/04/2024	2037 On 07-November-24			Bond Future	12.7991	12.8879	76.1585	75.7252	9,175
29/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2144.6200	1914.0100	2.1446	1.9140	0
29/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3279.3900	3482.1200	3.2794	3.4821	0
29/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2168.5600	1936.6000	2.1686	1.9366	0
29/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3253.2800	3454.6600	3.2533	3.4547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2192.6400	1959.1100	2.1926	1.9591	0
29/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3227.3500	3427.1600	3.2274	3.4272	0
29/04/2024	2037 On 06-February-25			Bond Future	12.9475	13.0402	73.5524	73.1094	0
29/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2672.6800	2437.2400	2.6727	2.4372	0
29/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3580.9800	3788.5600	3.5810	3.7886	0
29/04/2024	2037 On 08-May-25			Bond Future	13.1105	13.2071	75.1365	74.6837	3,975
29/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1079.1300	1202.0100	1.0791	1.2020	0
29/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5294.4100	5870.0600	5.2944	5.8701	0
29/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	1586.3000	1682.4600	1.5863	1.6825	15,000
29/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	4293.0900	4842.0200	4.2931	4.8420	0
29/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	3366.0200	3372.1000	3.3660	3.3721	7,500
29/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	2482.1500	2941.0000	2.4822	2.9410	0
29/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3506.3900	3505.0600	3.5064	3.5051	7,500
29/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	2391.9600	2843.4000	2.3920	2.8434	0
29/04/2024	2038 On 02-May-24			Bond Future	130.9679	131.1577	130.9679	131.1577	2,095
29/04/2024	2038 On 01-August-24			Bond Future	131.7740	131.9680	131.7740	131.9680	3,564
29/04/2024	2038 On 07-November-24			Bond Future	134.9180	135.1165	134.9180	135.1165	1,615
29/04/2024	2038 On 06-February-25			Bond Future	135.7547	135.9573	135.7547	135.9573	0
29/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	524.6500	727.3000	0.5247	0.7273	0
29/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2038 On 08-May-25			Bond Future	138.7143	138.9209	138.7143	138.9209	0
29/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	965.6800	759.0600	0.9657	0.7591	0
29/04/2024	2040 On 02-May-24			Bond Future	12.7312	12.7828	77.2602	76.9830	91,189
29/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6494.9200	6772.0300	6.4949	6.7720	0
29/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6433.7300	6710.8400	6.4337	6.7108	0
29/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6372.6200	6649.7300	6.3726	6.6497	0
29/04/2024	2040 On 01-August-24			Bond Future	12.8694	12.9232	74.4347	74.1517	44,510
29/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	734.6500	647.3100	0.7347	0.6473	680
29/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	3951.9700	4147.6200	3.9520	4.1476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	799.9100	706.8900	0.7999	0.7069	0
29/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	3792.0900	3982.0600	3.7921	3.9821	0
29/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	816.8400	722.3200	0.8168	0.7223	0
29/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	3752.8900	3941.3600	3.7529	3.9414	0
29/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	833.8600	737.9700	0.8339	0.7380	0
29/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	3713.8500	3900.9500	3.7139	3.9010	0
29/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2079.2600	1911.6800	2.0793	1.9117	0
29/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2023.3200	2138.7300	2.0233	2.1387	680
29/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2284.2300	2108.9500	2.2842	2.1090	7,500
29/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	1860.5100	1968.2200	1.8605	1.9682	0
29/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4075.9000	3854.2900	4.0759	3.8543	0
29/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	958.2300	1019.6100	0.9582	1.0196	680
29/04/2024	2040 On 07-November-24			Bond Future	13.0144	13.0705	76.1910	75.9011	80,938
29/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2393.0200	2211.8000	2.3930	2.2118	0
29/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3305.6400	3414.2500	3.3056	3.4143	0
29/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2419.1300	2237.0100	2.4191	2.2370	0
29/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3278.9400	3386.6500	3.2789	3.3867	0
29/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2445.3800	2262.1400	2.4454	2.2621	0
29/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3252.4400	3359.0300	3.2524	3.3590	0
29/04/2024	2040 On 06-February-25			Bond Future	13.1621	13.2205	73.3348	73.0385	14
29/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2779.6600	2654.6100	2.7797	2.6546	0
29/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	3870.2700	4041.5300	3.8703	4.0415	0
29/04/2024	2040 On 08-May-25			Bond Future	13.3229	13.3839	74.9140	74.6110	3,900
29/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1624.9200	1568.6000	1.6249	1.5686	0
29/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5210.5000	5457.1800	5.2105	5.4572	0
29/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	1860.2800	1786.6700	1.8603	1.7867	15,000
29/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	4805.5800	5034.9700	4.8056	5.0350	0
29/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3537.9500	3399.9400	3.5380	3.3999	7,500
29/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3007.3800	3172.3700	3.0074	3.1724	0
29/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	3737.9100	3594.5400	3.7379	3.5945	7,500
29/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	2863.7000	3023.3300	2.8637	3.0233	0
29/04/2024	2044 On 02-May-24			Bond Future	12.8009	12.8676	73.3872	73.0297	57,933
29/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6685.6800	7043.1700	6.6857	7.0432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6623.1600	6980.6500	6.6232	6.9807	0
29/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6560.7200	6918.2100	6.5607	6.9182	0
29/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	11.6700	24.7800	0.0117	0.0248	0
29/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	1664.7400	2035.3400	1.6647	2.0353	4,200
29/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	246.6500	243.4400	0.2467	0.2434	0
29/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	521.9600	876.2400	0.5220	0.8762	10,030
29/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1121.5400	936.1100	1.1215	0.9361	0
29/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	62.4100	234.4700	0.0624	0.2345	10,030
29/04/2024	2044 On 01-August-24			Bond Future	12.9342	13.0035	70.6026	70.2375	119,491
29/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	600.2500	509.7000	0.6003	0.5097	0
29/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4209.5700	4484.1100	4.2096	4.4841	0
29/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	614.4200	521.9500	0.6144	0.5220	0
29/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4166.2700	4438.8900	4.1663	4.4389	0
29/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	628.8100	534.4100	0.6288	0.5344	0
29/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4123.2500	4393.9400	4.1233	4.3939	0
29/04/2024	2044 On 07-November-24			Bond Future	13.0736	13.1458	72.2685	71.8946	234
29/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2420.2900	2190.5000	2.4203	2.1905	0
29/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3332.0000	3476.0400	3.3320	3.4760	0
29/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2446.5200	2215.3600	2.4465	2.2154	0
29/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3305.1600	3447.8300	3.3052	3.4478	0
29/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2472.6600	2240.3500	2.4727	2.2404	0
29/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3278.3000	3419.8200	3.2783	3.4198	0
29/04/2024	2044 On 06-February-25			Bond Future	13.2151	13.2904	69.4524	69.0702	0
29/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2906.5700	2592.3000	2.9066	2.5923	0
29/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	3913.3200	3981.2500	3.9133	3.9813	0
29/04/2024	2044 On 08-May-25			Bond Future	13.3686	13.4470	70.9478	70.5571	0
29/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2214.7400	1614.5500	2.2147	1.6146	0
29/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5591.7900	5382.2800	5.5918	5.3823	0
29/04/2024	2046 On 02-May-24			Bond Future	112.7051	112.0841	112.7051	112.0841	10,949
29/04/2024	2046 On 01-August-24			Bond Future	115.1853	114.5510	115.1853	114.5510	12,200
29/04/2024	2046 On 07-November-24			Bond Future	115.7235	115.0738	115.7235	115.0738	5,116
29/04/2024	2046 On 06-February-25			Bond Future	118.2658	117.6015	118.2658	117.6015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4255.7600	3591.4800	4.2558	3.5915	0
29/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2046 On 08-May-25			Bond Future	118.5818	117.9031	118.5818	117.9031	0
29/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3388.2300	4066.9100	3.3882	4.0669	0
29/04/2024	2050 On 02-May-24			Bond Future	113.3413	113.3166	113.3413	113.3166	10,505
29/04/2024	2050 On 01-August-24			Bond Future	113.5219	113.4966	113.5219	113.4966	11,395
29/04/2024	2050 On 07-November-24			Bond Future	116.2304	116.2044	116.2304	116.2044	4,227
29/04/2024	2050 On 06-February-25			Bond Future	116.4134	116.3868	116.4134	116.3868	0
29/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	813.4300	786.8300	0.8134	0.7868	0
29/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2050 On 08-May-25			Bond Future	118.9515	118.9238	118.9515	118.9238	0
29/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2208.5400	2236.1900	2.2085	2.2362	0
29/04/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	AL37 On 02-May-24			Index Future	930.0260	927.0580	930.0260	927.0580	0
29/04/2024	AL37 On 01-August-24			Index Future	950.2590	947.2320	950.2590	947.2320	0
29/04/2024	AL37 On 07-November-24			Index Future	972.6920	969.5880	972.6920	969.5880	0
29/04/2024	AL37 On 06-February-25			Index Future	993.8500	990.6710	993.8500	990.6710	0
29/04/2024	AL37 On 08-May-25			Index Future	1015.3240	1012.0670	1015.3240	1,012.0670	0
29/04/2024	AL7T On 02-May-24			Index Future	1075.0250	1069.8310	1075.0250	1,069.8310	0
29/04/2024	AL7T On 01-August-24			Index Future	1098.4130	1093.1120	1098.4130	1,093.1120	0
29/04/2024	AL7T On 07-November-24			Index Future	1124.3440	1118.9110	1124.3440	1,118.9110	0
29/04/2024	AL7T On 06-February-25			Index Future	1148.8010	1143.2410	1148.8010	1,143.2410	0
29/04/2024	AL7T On 08-May-25			Index Future	1173.6220	1167.9320	1173.6220	1,167.9320	0
29/04/2024	ALBI On 02-May-24			Index Future	937.7160	934.0960	937.7160	934.0960	15
29/04/2024	ALBI On 01-August-24			Index Future	958.1170	954.4240	958.1170	954.4240	76
29/04/2024	ALBI On 07-November-24			Index Future	980.7350	976.9500	980.7350	976.9500	16
29/04/2024	ALBI On 06-February-25			Index Future	1002.0680	998.1920	1002.0680	998.1920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	ALBI On 08-May-25			Index Future	1023.7200	1019.7510	1023.7200	1,019.7510	0
29/04/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/04/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	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
29/04/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	ES33 On 02-May-24			Bond Future	12.9122	12.9891	72.1415	71.8156	0
29/04/2024	ES33 On 01-August-24			Bond Future	13.0747	13.1550	73.7291	73.3961	0
29/04/2024	ES33 On 07-November-24			Bond Future	13.2637	13.3481	71.6850	71.3440	0
29/04/2024	ES33 On 06-February-25			Bond Future	13.4591	13.5476	73.2589	72.9101	0
29/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	472.7300	821.4900	0.4727	0.8215	0
29/04/2024	ES33 On 08-May-25			Bond Future	13.6629	13.7557	71.0505	70.6939	0
29/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3721.5200	4078.1400	3.7215	4.0781	0
29/04/2024	ES42 On 02-May-24			Bond Future	13.1963	13.2580	68.2647	67.9578	0
29/04/2024	ES42 On 01-August-24			Bond Future	13.3380	13.4022	69.7670	69.4534	0
29/04/2024	ES42 On 07-November-24			Bond Future	13.4995	13.5665	67.1630	66.8418	0
29/04/2024	ES42 On 06-February-25			Bond Future	13.6583	13.7282	68.6368	68.3083	0
29/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	243.2700	0.0000	0.2433	0.0000	0
29/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	85.1700	0.0000	0.0852	0
29/04/2024	ES42 On 08-May-25			Bond Future	13.8295	13.9025	65.8629	65.5270	0
29/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2767.9900	3103.8600	2.7680	3.1039	0
29/04/2024	GOVI On 02-May-24			GOVI	923.5190	919.9470	923.5190	919.9470	6
29/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	274510.0000	310230.0000	27.4510	31.0230	0
29/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	274610.0000	310330.0000	27.4610	31.0330	0
29/04/2024	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
29/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	274710.0000	310430.0000	27.4710	31.0430	0
29/04/2024	GOVI On 01-August-24			GOVI	943.6100	939.9660	943.6100	939.9660	727
29/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	2400.0000	0.0000	0.2400	0.0000	0
29/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	34040.0000	0.0000	3.4040	0
29/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	2300.0000	0.0000	0.2300	0.0000	0
29/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	34140.0000	0.0000	3.4140	0
29/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	2200.0000	0.0000	0.2200	0.0000	0
29/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	34240.0000	0.0000	3.4240	0
29/04/2024	GOVI On 07-November-24			GOVI	965.8860	962.1510	965.8860	962.1510	0
29/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	171060.0000	133710.0000	17.1060	13.3710	0
29/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	170960.0000	133610.0000	17.0960	13.3610	0
29/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	170860.0000	133510.0000	17.0860	13.3510	0
29/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 06-February-25			GOVI	986.8960	983.0720	986.8960	983.0720	0
29/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	148960.0000	110720.0000	14.8960	11.0720	0
29/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 08-May-25			GOVI	1008.2200	1004.3040	1008.2200	1,004.3040	0
29/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	137800.0000	176960.0000	13.7800	17.6960	0
29/04/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/04/2024	IGOV On 02-May-24			Index Future	344.6030	344.4890	344.6030	344.4890	20
29/04/2024	IGOV On 01-August-24			Index Future	352.1860	352.0710	352.1860	352.0710	586
29/04/2024	IGOV On 07-November-24			Index Future	360.5900	360.4710	360.5900	360.4710	16
29/04/2024	IGOV On 06-February-25			Index Future	368.5160	368.3910	368.5160	368.3910	0
29/04/2024	IGOV On 08-May-25			Index Future	376.5580	376.4270	376.5580	376.4270	0
29/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/04/2024	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
29/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/04/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
29/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3400	91.6650	91.6600	0
29/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
29/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
29/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
29/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
29/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
29/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
29/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
29/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
29/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
29/04/2024	R035 On 02-May-24			Bond Future	12.1606	12.2422	82.1441	81.7296	115,684
29/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5168.3100	5582.7500	5.1683	5.5828	0
29/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5112.7400	5527.1800	5.1127	5.5272	0
29/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5057.2300	5471.6700	5.0572	5.4717	0
29/04/2024	R035 On 01-August-24			Bond Future	12.2866	12.3716	83.9313	83.5080	74,183
29/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	808.9300	679.1500	0.8089	0.6792	0
29/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3344.6900	3638.1800	3.3447	3.6382	0
29/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	825.6100	693.8900	0.8256	0.6939	0
29/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3309.2100	3600.7600	3.3092	3.6008	0
29/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	842.5100	708.8300	0.8425	0.7088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3273.9900	3563.5800	3.2740	3.5636	0
29/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1669.0900	1458.2000	1.6691	1.4582	5,100
29/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2103.2000	2315.5800	2.1032	2.3156	0
29/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4395.3400	4063.3700	4.3953	4.0634	0
29/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	704.1700	795.4700	0.7042	0.7955	7,500
29/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4507.0100	4172.3600	4.5070	4.1724	0
29/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	675.7200	764.3400	0.6757	0.7643	8,650
29/04/2024	R035 On 07-November-24			Bond Future	12.4345	12.5235	81.3964	80.9630	90,250
29/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2057.4500	1838.4400	2.0575	1.8384	0
29/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3364.5600	3578.9600	3.3646	3.5790	0
29/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2080.8600	1860.2600	2.0809	1.8603	0
29/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3338.0100	3550.8200	3.3380	3.5508	0
29/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2104.4000	1882.4600	2.1044	1.8825	0
29/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3311.6300	3523.1000	3.3116	3.5231	0
29/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	2127.8400	1904.5500	2.1278	1.9046	1,000
29/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3285.2000	3495.3200	3.2852	3.4953	0
29/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	5159.8800	4826.8000	5.1599	4.8268	0
29/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1401.0500	1501.3800	1.4011	1.5014	1,000
29/04/2024	R035 On 06-February-25			Bond Future	12.5879	12.6810	83.1652	82.7221	0
29/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2714.8200	2453.9100	2.7148	2.4539	0
29/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3570.7200	3752.9000	3.5707	3.7529	0
29/04/2024	R035 On 08-May-25			Bond Future	12.7437	12.8410	80.4415	79.9886	0
29/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1140.5100	1049.4500	1.1405	1.0495	0
29/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	5826.1400	6187.9600	5.8261	6.1880	0
29/04/2024	R053 On 02-May-24			Bond Future	12.6604	12.7219	93.2037	92.7684	5,189
29/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2504.8800	2156.8100	2.5049	2.1568	0
29/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	12.5300	99.7400	0.0125	0.0997	0
29/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2570.8300	2216.9500	2.5708	2.2170	0
29/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	10.9600	92.3600	0.0110	0.0924	0
29/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2636.8500	2277.4900	2.6369	2.2775	0
29/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	9.5600	85.4800	0.0096	0.0855	0
29/04/2024	R053 On 01-August-24			Bond Future	12.7826	12.8466	95.2315	94.7870	0
29/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4102.7300	3863.9000	4.1027	3.8639	0
29/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	1735.3600	1941.0300	1.7354	1.9410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4147.4500	3906.9900	4.1475	3.9070	0
29/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	1713.6200	1917.6600	1.7136	1.9177	0
29/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4192.3300	3950.2500	4.1923	3.9503	0
29/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	1692.1400	1894.5600	1.6921	1.8946	0
29/04/2024	R053 On 07-November-24			Bond Future	12.9197	12.9865	91.6064	91.1512	0
29/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3369.8400	3069.3800	3.3698	3.0694	0
29/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4265.7300	4420.4500	4.2657	4.4205	0
29/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3405.2400	3103.1300	3.4052	3.1031	0
29/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4231.4800	4384.5500	4.2315	4.3846	0
29/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3440.7900	3137.0500	3.4408	3.1371	0
29/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4197.4700	4348.9100	4.1975	4.3489	0
29/04/2024	R053 On 06-February-25			Bond Future	13.0559	13.1256	93.5963	93.1309	0
29/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	4148.8300	3868.7100	4.1488	3.8687	0
29/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	4932.8600	5118.1500	4.9329	5.1182	0
29/04/2024	R053 On 08-May-25			Bond Future	13.1996	13.2724	89.7412	89.2655	0
29/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3390.6900	2751.3300	3.3907	2.7513	0
29/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7216.7200	7053.1000	7.2167	7.0531	0
29/04/2024	R186 On 02-May-24			Bond Future	9.4086	9.4748	106.4223	106.2690	48,372
29/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3352.9800	3506.3100	3.3530	3.5063	0
29/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3328.8600	3482.1900	3.3289	3.4822	0
29/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3304.7400	3458.0700	3.3047	3.4581	0
29/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	741.9600	607.2400	0.7420	0.6072	2,030
29/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	1.0100	19.6200	0.0010	0.0196	0
29/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2263.5500	2110.2300	2.2636	2.1102	0
29/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,030
29/04/2024	R186 On 01-August-24			Bond Future	9.4757	9.5498	103.4301	103.2736	88,282
29/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	64.3800	43.6000	0.0644	0.0436	0
29/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1763.7900	1899.4800	1.7638	1.8995	0
29/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	66.9600	44.9200	0.0670	0.0449	0
29/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1744.7900	1879.2200	1.7448	1.8792	0
29/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	69.7200	46.3600	0.0697	0.0464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1725.9700	1859.0800	1.7260	1.8591	0
29/04/2024	R186 On 07-November-24			Bond Future	9.5575	9.6424	105.8711	105.7107	34,925
29/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	459.3600	372.8200	0.4594	0.3728	0
29/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1272.2400	1346.0700	1.2722	1.3461	0
29/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	467.5900	380.2700	0.4676	0.3803	0
29/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1261.3600	1334.4100	1.2614	1.3344	0
29/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	475.6000	387.5200	0.4756	0.3875	0
29/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1250.2700	1322.5600	1.2503	1.3226	0
29/04/2024	R186 On 06-February-25			Bond Future	9.6697	9.7674	102.8561	102.6919	0
29/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	431.2700	326.4100	0.4313	0.3264	0
29/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1514.3000	1573.5900	1.5143	1.5736	0
29/04/2024	R186 On 08-May-25			Bond Future	9.8330	9.9477	105.0735	104.9055	0
29/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	204.8400	169.7100	0.2048	0.1697	0
29/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2229.4200	2362.3200	2.2294	2.3623	0
29/04/2024	R202 On 02-May-24			Bond Future	258.0237	257.9679	258.0237	257.9679	0
29/04/2024	R202 On 01-August-24			Bond Future	258.6023	258.5458	258.6023	258.5458	441
29/04/2024	R202 On 07-November-24			Bond Future	264.7728	264.7144	264.7728	264.7144	460
29/04/2024	R202 On 06-February-25			Bond Future	265.3481	265.2881	265.3481	265.2881	0
29/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1441.8900	1501.8600	1.4419	1.5019	0
29/04/2024	R202 On 08-May-25			Bond Future	271.1339	271.0719	271.1339	271.0719	0
29/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1176.0900	1238.1100	1.1761	1.2381	0
29/04/2024	R209 On 02-May-24			Bond Future	12.2503	12.3267	63.5379	63.1960	7,345
29/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5118.3000	5460.2300	5.1183	5.4602	0
29/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5068.3400	5410.2700	5.0683	5.4103	0
29/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5018.4400	5360.3700	5.0184	5.3604	0
29/04/2024	R209 On 01-August-24			Bond Future	12.3682	12.4475	64.9203	64.5711	11,530
29/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	590.3900	494.7400	0.5904	0.4947	0
29/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3265.1800	3518.7700	3.2652	3.5188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	603.4400	506.2400	0.6034	0.5062	0
29/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3231.4600	3483.5000	3.2315	3.4835	0
29/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	616.6800	517.9100	0.6167	0.5179	0
29/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3197.9700	3448.4400	3.1980	3.4484	0
29/04/2024	R209 On 07-November-24			Bond Future	12.5010	12.5837	63.2952	62.9376	5,237
29/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1768.8200	1585.2500	1.7688	1.5853	0
29/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3050.2600	3224.2800	3.0503	3.2243	0
29/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1789.2700	1604.2100	1.7893	1.6042	0
29/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3026.0800	3198.6100	3.0261	3.1986	0
29/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1809.8400	1623.4700	1.8098	1.6235	0
29/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3002.0700	3173.2900	3.0021	3.1733	0
29/04/2024	R209 On 06-February-25			Bond Future	12.6344	12.7204	64.6705	64.3049	0
29/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2357.1700	2151.1100	2.3572	2.1511	0
29/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3194.6600	3354.1300	3.1947	3.3541	0
29/04/2024	R209 On 08-May-25			Bond Future	12.7762	12.8657	62.9079	62.5342	0
29/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1004.9100	1019.9800	1.0049	1.0200	0
29/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	4876.8500	5265.5700	4.8769	5.2656	0
29/04/2024	R210 On 02-May-24			Bond Future	233.3483	233.1318	233.3483	233.1318	0
29/04/2024	R210 On 01-August-24			Bond Future	238.4834	238.2626	238.4834	238.2626	1,336
29/04/2024	R210 On 07-November-24			Bond Future	240.8233	240.5970	240.8233	240.5970	0
29/04/2024	R210 On 06-February-25			Bond Future	246.1143	245.8823	246.1143	245.8823	0
29/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6504.2800	6272.3000	6.5043	6.2723	0
29/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R210 On 08-May-25			Bond Future	248.0518	247.8145	248.0518	247.8145	0
29/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	21.8200	0.0000	0.0218	0.0000	0
29/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	215.4600	0.0000	0.2155	0
29/04/2024	R213 On 02-May-24			Bond Future	11.1850	11.2564	81.6913	81.4004	18,567
29/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3802.6500	4093.5600	3.8027	4.0936	0
29/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3759.4200	4050.3300	3.7594	4.0503	0
29/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3716.2100	4007.1200	3.7162	4.0071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R213 On 01-August-24			Bond Future	11.2951	11.3701	83.4687	83.1716	24,579
29/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	651.5200	586.5900	0.6515	0.5866	0
29/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2402.4500	2634.6000	2.4025	2.6346	0
29/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	664.8500	598.6800	0.6649	0.5987	0
29/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2375.0100	2605.9200	2.3750	2.6059	0
29/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	678.3600	610.7800	0.6784	0.6108	0
29/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2347.7800	2577.2800	2.3478	2.5773	0
29/04/2024	R213 On 07-November-24			Bond Future	11.4296	11.5089	81.8770	81.5728	10,002
29/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1579.4400	1441.1800	1.5794	1.4412	0
29/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2429.6400	2595.6300	2.4296	2.5956	0
29/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1597.7400	1458.2900	1.5977	1.4583	0
29/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2408.9800	2573.7800	2.4090	2.5738	0
29/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1616.1600	1475.2700	1.6162	1.4753	0
29/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2388.4700	2551.8300	2.3885	2.5518	0
29/04/2024	R213 On 06-February-25			Bond Future	11.5741	11.6579	83.6566	83.3455	0
29/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1981.7700	1824.5800	1.9818	1.8246	0
29/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2821.7700	2975.7100	2.8218	2.9757	0
29/04/2024	R213 On 08-May-25			Bond Future	11.7249	11.8134	81.8985	81.5804	0
29/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	662.3100	647.7500	0.6623	0.6478	0
29/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5153.5800	5457.1000	5.1536	5.4571	0
29/04/2024	R214 On 02-May-24			Bond Future	12.5150	12.5763	59.3703	59.0890	12,822
29/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5186.1400	5467.3700	5.1861	5.4674	0
29/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5133.7000	5414.9300	5.1337	5.4149	0
29/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5081.3200	5362.5500	5.0813	5.3626	0
29/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	1.4600	6.0300	0.0015	0.0060	8,000
29/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	1863.6500	2149.4500	1.8637	2.1495	0
29/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	2.2100	7.9400	0.0022	0.0079	5,110
29/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1767.8900	2054.8500	1.7679	2.0549	0
29/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1605.0900	1376.2800	1.6051	1.3763	0
29/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	6.8300	59.2500	0.0068	0.0593	13,110
29/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4350.7000	4069.5300	4.3507	4.0695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	13,110
29/04/2024	R214 On 01-August-24			Bond Future	12.6261	12.6896	60.6620	60.3748	9,274
29/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	783.0900	679.9800	0.7831	0.6800	0
29/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	2958.9300	3143.0000	2.9589	3.1430	0
29/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	798.8500	694.4300	0.7989	0.6944	0
29/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	2926.6900	3109.4500	2.9267	3.1095	0
29/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	814.9100	708.9600	0.8149	0.7090	0
29/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	2894.8100	3076.0400	2.8948	3.0760	0
29/04/2024	R214 On 07-November-24			Bond Future	12.7543	12.8204	58.7864	58.4923	1,770
29/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2049.6500	1870.8100	2.0497	1.8708	0
29/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	2745.4100	2860.6700	2.7454	2.8607	0
29/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2072.1500	1892.3900	2.0722	1.8924	0
29/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2722.4400	2836.7800	2.7224	2.8368	0
29/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2094.9500	1913.9200	2.0950	1.9139	0
29/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2699.8100	2812.8800	2.6998	2.8129	0
29/04/2024	R214 On 06-February-25			Bond Future	12.8849	12.9536	60.0638	59.7631	0
29/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2496.8100	2277.9100	2.4968	2.2779	0
29/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3273.6400	3355.4100	3.2736	3.3554	0
29/04/2024	R214 On 08-May-25			Bond Future	13.0156	13.0869	58.0507	57.7433	0
29/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1570.2700	1391.4600	1.5703	1.3915	0
29/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4333.8900	4462.4400	4.3339	4.4624	0
29/04/2024	R248 On 02-May-24			Bond Future	12.7053	12.7567	72.1260	71.8439	23,428
29/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	7890.3500	8172.4900	7.8904	8.1725	0
29/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7494.3700	7776.5100	7.4944	7.7765	0
29/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7428.7100	7710.8500	7.4287	7.7109	0
29/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7363.1500	7645.2900	7.3632	7.6453	0
29/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	9.7900	30.1200	0.0098	0.0301	0
29/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	1726.7600	2029.2300	1.7268	2.0292	0
29/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2428.4500	2177.6100	2.4285	2.1776	0
29/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	1.9500	33.2500	0.0020	0.0333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2024	R248 On 01-August-24			Bond Future	12.8243	12.8777	73.6953	73.4072	245,569
29/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	835.7900	731.8400	0.8358	0.7318	0
29/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	3779.2500	3963.4200	3.7793	3.9634	0
29/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	853.6000	748.0300	0.8536	0.7480	0
29/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	3738.8800	3921.4300	3.7389	3.9214	0
29/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	871.6300	764.5700	0.8716	0.7646	0
29/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	3698.8100	3879.8700	3.6988	3.8799	0
29/04/2024	R248 On 07-November-24			Bond Future	12.9613	13.0170	70.9824	70.6873	11,080
29/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2395.3700	2280.1500	2.3954	2.2802	0
29/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3370.4000	3550.2500	3.3704	3.5503	0
29/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2422.1200	2306.0400	2.4221	2.3060	0
29/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3342.7200	3521.7100	3.3427	3.5217	0
29/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2448.8000	2331.8500	2.4488	2.3319	0
29/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3315.0500	3493.1700	3.3151	3.4932	0
29/04/2024	R248 On 06-February-25			Bond Future	13.1009	13.1590	72.5247	72.2230	0
29/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2512.3700	2252.2300	2.5124	2.2522	0
29/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4604.0800	4645.6100	4.6041	4.6456	0
29/04/2024	R248 On 08-May-25			Bond Future	13.2405	13.3010	69.6348	69.3263	0
29/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2381.4700	1863.5900	2.3815	1.8636	0
29/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5803.2400	5593.7900	5.8032	5.5938	0
29/04/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0