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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	2025 On 02-May-24			Bond Future	179.0206	178.8932	179.0206	178.8932	9,075
20/03/2024	2025 On 01-August-24			Bond Future	181.1534	181.0234	181.1534	181.0234	0
20/03/2024	2025 On 07-November-24			Bond Future	185.4726	185.3390	185.4726	185.3390	0
20/03/2024	2029 On 02-May-24			Bond Future	128.6265	128.4604	128.6265	128.4604	7,165
20/03/2024	2029 On 01-August-24			Bond Future	131.4755	131.3057	131.4755	131.3057	728
20/03/2024	2029 On 07-November-24			Bond Future	133.2122	133.0383	133.2122	133.0383	0
20/03/2024	2029 On 06-February-25			Bond Future	136.0961	135.9179	136.0961	135.9179	0
20/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3696.1400	3517.9400	3.6961	3.5179	0
20/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2029 On 08-May-25			Bond Future	137.5345	137.3527	137.5345	137.3527	0
20/03/2024	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
20/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	315.4600	497.2700	0.3155	0.4973	0
20/03/2024	2030 On 02-May-24			Bond Future	10.4629	10.5102	91.6845	91.4980	127,352
20/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	43.3200	36.4800	0.0433	0.0365	1,000
20/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3288.0200	3467.7000	3.2880	3.4677	0
20/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	98.4800	84.5300	0.0985	0.0845	0
20/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2726.0600	2898.6300	2.7261	2.8986	0
20/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	103.4700	88.9200	0.1035	0.0889	0
20/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2690.0900	2862.0600	2.6901	2.8621	0
20/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	108.6500	93.4900	0.1087	0.0935	0
20/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2654.3300	2825.6900	2.6543	2.8257	0
20/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	405.2900	361.0700	0.4053	0.3611	1,000
20/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1612.6100	1754.9100	1.6126	1.7549	0
20/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1295.6600	1196.1100	1.2957	1.1961	500
20/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	677.4600	764.4300	0.6775	0.7644	0
20/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1838.0200	1716.4500	1.8380	1.7165	1,080
20/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	440.3800	505.3300	0.4404	0.5053	0
20/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2769.7500	2622.1000	2.7698	2.6221	500
20/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	218.8500	257.7200	0.2189	0.2577	0
20/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5631.1900	5450.9000	5.6312	5.4509	0
20/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	22.7500	28.9800	0.0228	0.0290	1,000
20/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7197.6200	7012.5200	7.1976	7.0125	0
20/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.9400	5.3600	0.0039	0.0054	1,080
20/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9878.6300	9692.1600	9.8786	9.6922	0
20/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	500
20/03/2024	2030 On 01-August-24			Bond Future	10.5562	10.6063	89.6871	89.4965	0
20/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1228.7000	1153.0500	1.2287	1.1531	0
20/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1942.3000	2057.2800	1.9423	2.0573	0
20/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1246.6200	1170.2300	1.2466	1.1702	0
20/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1921.7300	2035.9700	1.9217	2.0360	0
20/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1264.6900	1187.5600	1.2647	1.1876	0
20/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1901.3200	2014.8200	1.9013	2.0148	0
20/03/2024	2030 On 07-November-24			Bond Future	10.6585	10.7119	91.8020	91.6066	1,650
20/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2274.8400	2176.5400	2.2748	2.1765	0
20/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1976.7700	2073.8200	1.9768	2.0738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2295.8700	2197.0400	2.2959	2.1970	0
20/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1961.2900	2057.8100	1.9613	2.0578	0
20/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2316.6800	2217.3200	2.3167	2.2173	0
20/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1945.6200	2041.6100	1.9456	2.0416	0
20/03/2024	2030 On 06-February-25			Bond Future	10.7789	10.8358	89.7569	89.5570	0
20/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2173.4200	2080.5600	2.1734	2.0806	0
20/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2522.6000	2629.6400	2.5226	2.6296	0
20/03/2024	2030 On 08-May-25			Bond Future	10.9372	10.9979	91.6219	91.4174	0
20/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1040.4700	984.4500	1.0405	0.9845	0
20/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4516.1700	4664.6200	4.5162	4.6646	0
20/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1536.0500	1463.1000	1.5361	1.4631	1,640
20/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3681.1600	3812.6800	3.6812	3.8127	0
20/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4570.9800	4435.6000	4.5710	4.4356	0
20/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1526.3600	1595.4500	1.5264	1.5955	1,640
20/03/2024	2032 On 02-May-24			Bond Future	11.3100	11.3470	85.1062	84.9366	128,773
20/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	1.6800	1.3600	0.0017	0.0014	8,500
20/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4812.7500	4982.0800	4.8128	4.9821	0
20/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	3.6200	2.9700	0.0036	0.0030	1,000
20/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4519.1200	4688.1200	4.5191	4.6881	0
20/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	22.9900	19.5200	0.0230	0.0195	0
20/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3659.3400	3825.5200	3.6593	3.8255	0
20/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	25.0300	21.2900	0.0250	0.0213	0
20/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3612.8600	3778.7700	3.6129	3.7788	0
20/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	27.2500	23.2100	0.0273	0.0232	0
20/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3566.6100	3732.2200	3.5666	3.7322	0
20/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	29.6100	25.2700	0.0296	0.0253	500
20/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3520.5200	3685.8300	3.5205	3.6858	0
20/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	34.7900	29.7900	0.0348	0.0298	500
20/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3428.9200	3593.5700	3.4289	3.5936	0
20/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	54.7100	47.2900	0.0547	0.0473	1,550
20/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3159.3200	3321.5500	3.1593	3.3216	0
20/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	194.1900	172.7500	0.1942	0.1728	1,000
20/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2295.1600	2443.3700	2.2952	2.4434	0
20/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	513.7700	468.3300	0.5138	0.4683	500

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20/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1532.5500	1656.7600	1.5326	1.6568	0
20/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	757.1200	697.2600	0.7571	0.6973	0
20/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1218.2600	1328.0500	1.2183	1.3281	500
20/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	922.3200	853.9300	0.9223	0.8539	0
20/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1060.3500	1161.6100	1.0604	1.1616	17,000
20/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1103.1700	1026.3500	1.1032	1.0264	1,550
20/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	919.6900	1012.5200	0.9197	1.0125	0
20/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2596.1000	2472.9300	2.5961	2.4729	0
20/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	338.9400	385.4200	0.3389	0.3854	500
20/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6936.4900	6772.5000	6.9365	6.7725	0
20/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	25.4200	31.0800	0.0254	0.0311	1,000
20/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8063.4300	7896.9700	8.0634	7.8970	0
20/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.0700	16.2600	0.0131	0.0163	500
20/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8739.0200	8571.4000	8.7390	8.5714	0
20/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.7200	9.7500	0.0077	0.0098	1,550
20/03/2024	2032 On 01-August-24			Bond Future	11.4202	11.4590	86.9705	86.7971	0
20/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1299.1400	1237.5400	1.2991	1.2375	0
20/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2613.0300	2724.8300	2.6130	2.7248	0
20/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1318.4300	1256.2000	1.3184	1.2562	0
20/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2586.6100	2697.7800	2.5866	2.6978	0
20/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1337.8900	1275.0200	1.3379	1.2750	0
20/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2560.3900	2670.9200	2.5604	2.6709	0
20/03/2024	2032 On 07-November-24			Bond Future	11.5501	11.5910	84.8542	84.6765	1,578
20/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2352.8800	2271.7200	2.3529	2.2717	0
20/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2702.8400	2799.3700	2.7028	2.7994	0
20/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2375.3800	2293.7300	2.3754	2.2937	0
20/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2681.5500	2777.5900	2.6816	2.7776	0
20/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2398.2600	2316.1100	2.3983	2.3161	0
20/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2660.6800	2756.2200	2.6607	2.7562	0
20/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2754.4200	2665.0600	2.7544	2.6651	1,615
20/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2363.9700	2452.3000	2.3640	2.4523	0
20/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8014.6100	7866.7500	8.0146	7.8668	0
20/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	585.8300	615.6600	0.5858	0.6157	1,615
20/03/2024	2032 On 06-February-25			Bond Future	11.6911	11.7341	86.6699	86.4881	0

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20/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2876.8000	2786.9600	2.8768	2.7870	0
20/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2754.6700	2846.6600	2.7547	2.8467	0
20/03/2024	2032 On 08-May-25			Bond Future	11.8542	11.8996	84.3065	84.1205	0
20/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1341.9300	1288.6700	1.3419	1.2887	0
20/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5340.2800	5473.0300	5.3403	5.4730	0
20/03/2024	2033 On 02-May-24			Bond Future	121.1611	120.7896	121.1611	120.7896	2,064
20/03/2024	2033 On 01-August-24			Bond Future	123.8448	123.4650	123.8448	123.4650	5,754
20/03/2024	2033 On 07-November-24			Bond Future	125.3027	124.9138	125.3027	124.9138	0
20/03/2024	2033 On 06-February-25			Bond Future	128.0155	127.6177	128.0155	127.6177	0
20/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3075.5000	2677.6700	3.0755	2.6777	0
20/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2033 On 08-May-25			Bond Future	129.1831	128.7771	129.1831	128.7771	0
20/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1436.8800	1842.9400	1.4369	1.8429	0
20/03/2024	2037 On 02-May-24			Bond Future	12.4860	12.5537	77.1380	76.7934	69,897
20/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	23.7900	18.2000	0.0238	0.0182	0
20/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5712.0900	6051.0700	5.7121	6.0511	0
20/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	25.2100	19.3100	0.0252	0.0193	0
20/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5656.7600	5995.4300	5.6568	5.9954	0
20/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	26.7100	20.4900	0.0267	0.0205	0
20/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5601.5600	5939.9100	5.6016	5.9399	0
20/03/2024	2037 On 01-August-24			Bond Future	12.6203	12.6908	74.5716	74.2195	84,501
20/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1067.7200	965.9300	1.0677	0.9659	0
20/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3795.5700	4045.9300	3.7956	4.0459	0
20/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1085.8100	982.7900	1.0858	0.9828	0
20/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3760.8900	4010.0200	3.7609	4.0100	0
20/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1104.2500	999.9900	1.1043	1.0000	1,383
20/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3726.6100	3974.5000	3.7266	3.9745	0
20/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3963.8300	3733.5700	3.9638	3.7336	0
20/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1282.1200	1404.0100	1.2821	1.4040	1,383
20/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6302.6600	6020.1300	6.3027	6.0201	0
20/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	629.5100	699.1300	0.6295	0.6991	1,383
20/03/2024	2037 On 07-November-24			Bond Future	12.7642	12.8378	76.3297	75.9691	9,175

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20/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2477.0500	2318.4100	2.4771	2.3184	0
20/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3440.6200	3642.6000	3.4406	3.6426	0
20/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2501.7300	2342.1100	2.5017	2.3421	0
20/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3415.2500	3616.2500	3.4153	3.6163	0
20/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2526.5400	2365.9300	2.5265	2.3659	0
20/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3390.0500	3590.0600	3.3901	3.5901	0
20/03/2024	2037 On 06-February-25			Bond Future	12.9163	12.9932	73.7022	73.3335	0
20/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2919.6900	2749.0400	2.9197	2.7490	0
20/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3678.1900	3876.2000	3.6782	3.8762	0
20/03/2024	2037 On 08-May-25			Bond Future	13.0903	13.1705	75.2316	74.8549	0
20/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1784.8900	1664.3100	1.7849	1.6643	0
20/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5905.0500	6161.2000	5.9051	6.1612	0
20/03/2024	2038 On 02-May-24			Bond Future	132.0743	131.3489	132.0743	131.3489	5,122
20/03/2024	2038 On 01-August-24			Bond Future	132.9381	132.1970	132.9381	132.1970	0
20/03/2024	2038 On 07-November-24			Bond Future	136.1076	135.3484	136.1076	135.3484	0
20/03/2024	2038 On 06-February-25			Bond Future	136.9407	136.1653	136.9407	136.1653	0
20/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1710.6500	935.2700	1.7107	0.9353	0
20/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2038 On 08-May-25			Bond Future	139.8234	139.0312	139.8234	139.0312	0
20/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	143.4400	0.0000	0.1434	0.0000	0
20/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	648.7900	0.0000	0.6488	0
20/03/2024	2040 On 02-May-24			Bond Future	12.7725	12.8300	77.0383	76.7312	132,625
20/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	13.0100	10.4000	0.0130	0.0104	0
20/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6729.7500	7034.3100	6.7298	7.0343	0
20/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	13.8700	11.1000	0.0139	0.0111	0
20/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6669.4200	6973.8200	6.6694	6.9738	0
20/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	14.7800	11.8400	0.0148	0.0118	0
20/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6609.2200	6913.4500	6.6092	6.9135	0
20/03/2024	2040 On 01-August-24			Bond Future	12.9103	12.9702	74.2194	73.9054	7,062
20/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	906.7300	828.3500	0.9067	0.8284	680
20/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4339.3800	4574.9400	4.3394	4.5749	0
20/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	975.4500	892.7500	0.9755	0.8928	0
20/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4182.9600	4414.2000	4.1830	4.4142	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	993.1900	909.4000	0.9932	0.9094	0
20/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4144.5700	4374.7200	4.1446	4.3747	0
20/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1010.9700	926.0800	1.0110	0.9261	0
20/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4106.2900	4335.3400	4.1063	4.3353	0
20/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2262.1500	2115.6500	2.2622	2.1157	0
20/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2421.5400	2588.9800	2.4215	2.5890	680
20/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2461.9700	2307.6800	2.4620	2.3077	7,500
20/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2253.5800	2413.2300	2.2536	2.4132	0
20/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4190.4600	3983.3800	4.1905	3.9834	0
20/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1288.1200	1394.9800	1.2881	1.3950	680
20/03/2024	2040 On 07-November-24			Bond Future	13.0573	13.1198	75.9691	75.6476	8,677
20/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2586.3500	2446.8300	2.5864	2.4468	0
20/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3720.8100	3902.8200	3.7208	3.9028	0
20/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2612.0900	2471.7000	2.6121	2.4717	0
20/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3693.7400	3874.8800	3.6937	3.8749	0
20/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2637.9500	2496.6900	2.6380	2.4967	0
20/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3666.8500	3847.1200	3.6669	3.8471	0
20/03/2024	2040 On 06-February-25			Bond Future	13.2117	13.2769	73.0830	72.7544	0
20/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2757.0400	2613.5200	2.7570	2.6135	0
20/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4099.3800	4284.5400	4.0994	4.2845	0
20/03/2024	2040 On 08-May-25			Bond Future	13.3863	13.4544	74.5990	74.2631	0
20/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2077.9800	1963.4400	2.0780	1.9634	0
20/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5978.4900	6199.8600	5.9785	6.1999	0
20/03/2024	2044 On 02-May-24			Bond Future	12.8912	12.9436	72.9036	72.6254	79,421
20/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	7.0300	5.7200	0.0070	0.0057	0
20/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7176.3100	7453.2300	7.1763	7.4532	0
20/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	7.5500	6.1400	0.0076	0.0061	0
20/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7114.3100	7391.1300	7.1143	7.3911	0
20/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	8.1000	6.6000	0.0081	0.0066	0
20/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7052.4200	7329.1500	7.0524	7.3292	0
20/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	474.2100	417.5100	0.4742	0.4175	0
20/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2610.8800	2832.4100	2.6109	2.8324	4,200
20/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	956.0000	858.9900	0.9560	0.8590	0
20/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1714.9100	1896.1300	1.7149	1.8961	10,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1642.7100	1501.9700	1.6427	1.5020	0
20/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1067.1800	1204.6700	1.0672	1.2047	10,030
20/03/2024	2044 On 01-August-24			Bond Future	13.0261	13.0807	70.1192	69.8349	42,727
20/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	749.3300	688.5800	0.7493	0.6886	0
20/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4842.0500	5065.6000	4.8421	5.0656	0
20/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	764.3100	702.6500	0.7643	0.7027	0
20/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4799.5600	5022.2000	4.7996	5.0222	0
20/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	779.4900	716.9100	0.7795	0.7169	0
20/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4757.3300	4979.0500	4.7573	4.9791	0
20/03/2024	2044 On 07-November-24			Bond Future	13.1696	13.2266	71.7722	71.4810	0
20/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2410.8100	2288.9100	2.4108	2.2889	0
20/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3818.7300	3988.0400	3.8187	3.9880	0
20/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2435.6300	2312.9300	2.4356	2.3129	0
20/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3790.4800	3958.9900	3.7905	3.9590	0
20/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2460.7900	2337.2900	2.4608	2.3373	0
20/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3762.6400	3930.3500	3.7626	3.9304	0
20/03/2024	2044 On 06-February-25			Bond Future	13.3198	13.3792	68.9216	68.6239	0
20/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2704.0100	2576.3200	2.7040	2.5763	0
20/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4241.4800	4411.5500	4.2415	4.4116	0
20/03/2024	2044 On 08-May-25			Bond Future	13.4887	13.5507	70.3510	70.0467	0
20/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2014.7100	1912.2200	2.0147	1.9122	0
20/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5988.5000	6190.3100	5.9885	6.1903	0
20/03/2024	2046 On 02-May-24			Bond Future	113.3104	113.1486	113.3104	113.1486	16,295
20/03/2024	2046 On 01-August-24			Bond Future	115.8203	115.6547	115.8203	115.6547	0
20/03/2024	2046 On 07-November-24			Bond Future	116.3846	116.2155	116.3846	116.2155	0
20/03/2024	2046 On 06-February-25			Bond Future	118.9035	118.7302	118.9035	118.7302	0
20/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4893.4500	4720.1600	4.8935	4.7202	0
20/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2046 On 08-May-25			Bond Future	119.1619	118.9856	119.1619	118.9856	0
20/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2808.0700	2984.4400	2.8081	2.9844	0
20/03/2024	2050 On 02-May-24			Bond Future	114.9395	113.7965	114.9395	113.7965	14,597
20/03/2024	2050 On 01-August-24			Bond Future	115.1892	114.0210	115.1892	114.0210	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	2050 On 07-November-24			Bond Future	117.9355	116.7391	117.9355	116.7391	0
20/03/2024	2050 On 06-February-25			Bond Future	118.1327	116.9109	118.1327	116.9109	0
20/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2532.6800	1310.8600	2.5327	1.3109	0
20/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2050 On 08-May-25			Bond Future	120.6193	119.3711	120.6193	119.3711	0
20/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	540.6600	1788.8700	0.5407	1.7889	0
20/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	AL37 On 02-May-24			Index Future	939.0790	937.1630	939.0790	937.1630	0
20/03/2024	AL37 On 01-August-24			Index Future	959.6500	957.6910	959.6500	957.6910	0
20/03/2024	AL37 On 07-November-24			Index Future	982.2900	980.2820	982.2900	980.2820	0
20/03/2024	AL37 On 06-February-25			Index Future	1003.3410	1001.2860	1003.3410	1,001.2860	0
20/03/2024	AL37 On 08-May-25			Index Future	1024.2750	1022.1740	1024.2750	1,022.1740	0
20/03/2024	AL7T On 02-May-24			Index Future	1082.7040	1079.5170	1082.7040	1,079.5170	0
20/03/2024	AL7T On 01-August-24			Index Future	1106.4200	1103.1640	1106.4200	1,103.1640	0
20/03/2024	AL7T On 07-November-24			Index Future	1132.5230	1129.1870	1132.5230	1,129.1870	0
20/03/2024	AL7T On 06-February-25			Index Future	1156.7930	1153.3810	1156.7930	1,153.3810	0
20/03/2024	AL7T On 08-May-25			Index Future	1180.9300	1177.4420	1180.9300	1,177.4420	0
20/03/2024	ALBI On 02-May-24			Index Future	940.4500	937.6900	940.4500	937.6900	94
20/03/2024	ALBI On 01-August-24			Index Future	961.0500	958.2290	961.0500	958.2290	0
20/03/2024	ALBI On 07-November-24			Index Future	983.7230	980.8330	983.7230	980.8330	0
20/03/2024	ALBI On 06-February-25			Index Future	1004.8040	1001.8490	1004.8040	1,001.8490	0
20/03/2024	ALBI On 08-May-25			Index Future	1025.7700	1022.7490	1025.7700	1,022.7490	0
20/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	ES33 On 02-May-24			Bond Future	12.9116	12.9389	72.1438	72.0282	0
20/03/2024	ES33 On 01-August-24			Bond Future	13.0716	13.1001	73.7417	73.6236	0
20/03/2024	ES33 On 07-November-24			Bond Future	13.2608	13.2907	71.6965	71.5754	0
20/03/2024	ES33 On 06-February-25			Bond Future	13.4622	13.4936	73.2466	73.1226	0
20/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	484.9900	609.0100	0.4850	0.6090	0
20/03/2024	ES33 On 08-May-25			Bond Future	13.6805	13.7135	70.9828	70.8558	0
20/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3789.2100	3916.2100	3.7892	3.9162	0
20/03/2024	ES42 On 02-May-24			Bond Future	13.2976	13.3808	67.7617	67.3533	0
20/03/2024	ES42 On 01-August-24			Bond Future	13.4415	13.5281	69.2625	68.8450	0
20/03/2024	ES42 On 07-November-24			Bond Future	13.6079	13.6985	66.6450	66.2172	0
20/03/2024	ES42 On 06-February-25			Bond Future	13.7763	13.8708	68.0841	67.6469	0
20/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	309.3500	746.6000	0.3094	0.7466	0
20/03/2024	ES42 On 08-May-25			Bond Future	13.9642	14.0630	65.2456	64.7988	0
20/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3385.2900	3832.0900	3.3853	3.8321	0
20/03/2024	GOVI On 02-May-24			GOVI	926.6700	924.0150	926.6700	924.0150	730
20/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	243000.0000	269550.0000	24.3000	26.9550	0
20/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	243100.0000	269650.0000	24.3100	26.9650	0
20/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	243200.0000	269750.0000	24.3200	26.9750	0
20/03/2024	GOVI On 01-August-24			GOVI	946.9690	944.2550	946.9690	944.2550	0
20/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	35990.0000	8850.0000	3.5990	0.8850	0
20/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	35890.0000	8750.0000	3.5890	0.8750	0
20/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	35790.0000	8650.0000	3.5790	0.8650	0
20/03/2024	GOVI On 01-August-24	943.39	Put	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
20/03/2024	GOVI On 07-November-24			GOVI	969.3090	966.5300	969.3090	966.5300	0
20/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	205290.0000	177500.0000	20.5290	17.7500	0
20/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	205190.0000	177400.0000	20.5190	17.7400	0
20/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	205090.0000	177300.0000	20.5090	17.7300	0
20/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 06-February-25			GOVI	990.0820	987.2390	990.0820	987.2390	0
20/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	180820.0000	152390.0000	18.0820	15.2390	0
20/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 08-May-25			GOVI	1010.7400	1007.8340	1010.7400	1,007.8340	0
20/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	112600.0000	141660.0000	11.2600	14.1660	0
20/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/03/2024	IGOV On 02-May-24			Index Future	347.2270	345.8450	347.2270	345.8450	593
20/03/2024	IGOV On 01-August-24			Index Future	354.9180	353.5050	354.9180	353.5050	0
20/03/2024	IGOV On 07-November-24			Index Future	363.3810	361.9330	363.3810	361.9330	0
20/03/2024	IGOV On 06-February-25			Index Future	371.2490	369.7680	371.2490	369.7680	0
20/03/2024	IGOV On 08-May-25			Index Future	379.0750	377.5610	379.0750	377.5610	0
20/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
20/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
20/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3380	8.3400	91.6620	91.6600	0
20/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0
20/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
20/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2650	8.2700	91.7350	91.7300	0
20/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.0800	8.0800	91.9200	91.9200	0
20/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.9850	8.0000	92.0150	92.0000	0
20/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.8800	7.9000	92.1200	92.1000	0
20/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8500	7.8500	92.1500	92.1500	0
20/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.9400	7.9400	92.0600	92.0600	0
20/03/2024	R035 On 02-May-24			Bond Future	12.0743	12.1419	82.5857	82.2397	161,862
20/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	58.8300	46.0400	0.0588	0.0460	0
20/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4785.5000	5118.7400	4.7855	5.1187	0
20/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	61.9500	48.5700	0.0620	0.0486	0
20/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4733.0500	5065.7000	4.7331	5.0657	0
20/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	65.1800	51.1800	0.0652	0.0512	0
20/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4680.7700	5012.8000	4.6808	5.0128	0
20/03/2024	R035 On 01-August-24			Bond Future	12.1942	12.2646	84.3948	84.0412	0
20/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1288.4300	1171.5400	1.2884	1.1715	0
20/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3360.6600	3597.4100	3.3607	3.5974	0
20/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1308.7500	1190.5800	1.3088	1.1906	0
20/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3328.8200	3564.2900	3.3288	3.5643	0
20/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1329.4400	1209.9900	1.3294	1.2100	0
20/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3297.3900	3531.5800	3.2974	3.5316	0
20/03/2024	R035 On 07-November-24			Bond Future	12.3381	12.4118	81.8695	81.5073	14,838
20/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2496.5200	2335.4000	2.4965	2.3354	0
20/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3330.5700	3531.6200	3.3306	3.5316	0
20/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2521.5300	2359.4000	2.5215	2.3594	0
20/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3305.6200	3505.6600	3.3056	3.5057	0
20/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2546.6600	2383.5300	2.5467	2.3835	0
20/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3280.8300	3479.8700	3.2808	3.4799	0
20/03/2024	R035 On 06-February-25			Bond Future	12.4927	12.5699	83.6215	83.2513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3060.5000	2883.7700	3.0605	2.8838	0
20/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3460.1300	3653.6300	3.4601	3.6536	0
20/03/2024	R035 On 08-May-25			Bond Future	12.6576	12.7383	80.8451	80.4668	0
20/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1662.5000	1546.1600	1.6625	1.5462	0
20/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5944.4900	6206.5100	5.9445	6.2065	0
20/03/2024	R053 On 02-May-24			Bond Future	12.7663	12.8542	92.4567	91.8447	5,189
20/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2722.7000	2349.8500	2.7227	2.3499	0
20/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	977.3500	1216.4800	0.9774	1.2165	0
20/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2769.0400	2392.6100	2.7690	2.3926	0
20/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	956.1700	1191.7200	0.9562	1.1917	0
20/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2815.6700	2435.7000	2.8157	2.4357	0
20/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	935.3800	1167.3900	0.9354	1.1674	0
20/03/2024	R053 On 01-August-24			Bond Future	12.8908	12.9823	94.4820	93.8565	0
20/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3961.2000	3607.7700	3.9612	3.6078	0
20/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2343.3900	2615.3900	2.3434	2.6154	0
20/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4002.9500	3647.4500	4.0030	3.6475	0
20/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2318.6800	2588.6100	2.3187	2.5886	0
20/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4044.6300	3687.0600	4.0446	3.6871	0
20/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2294.0000	2561.8600	2.2940	2.5619	0
20/03/2024	R053 On 07-November-24			Bond Future	13.0329	13.1286	90.8377	90.1973	0
20/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3136.8100	2862.7000	3.1368	2.8627	0
20/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4801.3200	5167.6500	4.8013	5.1677	0
20/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3169.8900	2893.9500	3.1699	2.8940	0
20/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4764.7500	5129.2500	4.7648	5.1293	0
20/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3202.8400	2925.0800	3.2028	2.9251	0
20/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4728.1400	5090.8200	4.7281	5.0908	0
20/03/2024	R053 On 06-February-25			Bond Future	13.1785	13.2784	92.7804	92.1259	0
20/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3806.5300	3514.2100	3.8065	3.5142	0
20/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5406.3900	5768.5600	5.4064	5.7686	0
20/03/2024	R053 On 08-May-25			Bond Future	13.3384	13.4428	88.8376	88.1691	0
20/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3091.1100	2847.7000	3.0911	2.8477	0
20/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7820.7000	8245.8600	7.8207	8.2459	0
20/03/2024	R186 On 02-May-24			Bond Future	9.1630	9.1898	106.9930	106.9306	92,951

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2782.3100	2844.7200	2.7823	2.8447	0
20/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2758.1900	2820.6000	2.7582	2.8206	0
20/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2734.0700	2796.4800	2.7341	2.7965	0
20/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1427.8900	1380.0000	1.4279	1.3800	2,030
20/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	116.2600	130.7800	0.1163	0.1308	0
20/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2853.0300	2794.0200	2.8530	2.7940	0
20/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	18.8000	22.2000	0.0188	0.0222	2,030
20/03/2024	R186 On 01-August-24			Bond Future	9.1936	9.2235	104.0285	103.9647	0
20/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	315.2400	300.0600	0.3152	0.3001	0
20/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1416.1900	1464.8200	1.4162	1.4648	0
20/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	322.4600	307.0300	0.3225	0.3070	0
20/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1401.8300	1450.2100	1.4018	1.4502	0
20/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	329.9900	314.3100	0.3300	0.3143	0
20/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1387.7800	1435.9100	1.3878	1.4359	0
20/03/2024	R186 On 07-November-24			Bond Future	9.2359	9.2703	106.4819	106.4163	35,645
20/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	871.1300	842.6400	0.8711	0.8426	0
20/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1073.2300	1110.3300	1.0732	1.1103	0
20/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	882.0300	853.3300	0.8820	0.8533	0
20/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1065.0200	1101.9100	1.0650	1.1019	0
20/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	892.9800	864.0700	0.8930	0.8641	0
20/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1056.8700	1093.5500	1.0569	1.0936	0
20/03/2024	R186 On 06-February-25			Bond Future	9.3205	9.3603	103.4454	103.3780	0
20/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	785.5400	758.5900	0.7855	0.7586	0
20/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1279.2200	1319.6700	1.2792	1.3197	0
20/03/2024	R186 On 08-May-25			Bond Future	9.4780	9.5250	105.5955	105.5262	0
20/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	372.3600	355.2200	0.3724	0.3552	0
20/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1874.9200	1927.0900	1.8749	1.9271	0
20/03/2024	R202 On 02-May-24			Bond Future	260.0721	259.4809	260.0721	259.4809	4,848
20/03/2024	R202 On 01-August-24			Bond Future	260.7557	260.1516	260.7557	260.1516	0
20/03/2024	R202 On 07-November-24			Bond Future	266.9727	266.3536	266.9727	266.3536	0
20/03/2024	R202 On 06-February-25			Bond Future	267.5423	266.9103	267.5423	266.9103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	752.3000	120.3000	0.7523	0.1203	0
20/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	R202 On 08-May-25			Bond Future	273.1749	272.5286	273.1749	272.5286	0
20/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	864.9100	218.5700	0.8649	0.2186	0
20/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	R209 On 02-May-24			Bond Future	12.1916	12.2488	63.8019	63.5444	13,443
20/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	21.6600	17.3600	0.0217	0.0174	0
20/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4876.0000	5129.1500	4.8760	5.1292	0
20/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	22.9700	18.4300	0.0230	0.0184	0
20/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4827.3500	5080.2600	4.8274	5.0803	0
20/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	24.3700	19.5700	0.0244	0.0196	0
20/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4778.8500	5031.5000	4.7789	5.0315	0
20/03/2024	R209 On 01-August-24			Bond Future	12.3052	12.3645	65.1995	64.9364	1,690
20/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	846.4100	773.4000	0.8464	0.7734	0
20/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3242.0600	3432.1500	3.2421	3.4322	0
20/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	861.8100	787.8500	0.8618	0.7879	0
20/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3210.6900	3399.8300	3.2107	3.3998	0
20/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	877.3800	802.4600	0.8774	0.8025	0
20/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3179.5300	3367.7100	3.1795	3.3677	0
20/03/2024	R209 On 07-November-24			Bond Future	12.4357	12.4975	63.5800	63.3105	5,237
20/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2052.8000	1937.2900	2.0528	1.9373	0
20/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3049.4200	3203.4000	3.0494	3.2034	0
20/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2074.1300	1957.8600	2.0741	1.9579	0
20/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3026.1200	3179.3400	3.0261	3.1793	0
20/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2095.3700	1978.3300	2.0954	1.9783	0
20/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3002.7800	3155.2300	3.0028	3.1552	0
20/03/2024	R209 On 06-February-25			Bond Future	12.5714	12.6357	64.9405	64.6650	0
20/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2509.2100	2380.9600	2.5092	2.3810	0
20/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3076.6900	3223.9100	3.0767	3.2239	0
20/03/2024	R209 On 08-May-25			Bond Future	12.7222	12.7892	63.1350	62.8534	0
20/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1556.3700	1466.5500	1.5564	1.4666	0
20/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5201.2000	5392.9300	5.2012	5.3929	0
20/03/2024	R210 On 02-May-24			Bond Future	232.9236	232.5142	232.9236	232.5142	198



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R210 On 01-August-24			Bond Future	238.0828	237.6643	238.0828	237.6643	300
20/03/2024	R210 On 07-November-24			Bond Future	240.4290	240.0007	240.4290	240.0007	0
20/03/2024	R210 On 06-February-25			Bond Future	245.6335	245.1949	245.6335	245.1949	0
20/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6023.5000	5584.9300	6.0235	5.5849	0
20/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	R210 On 08-May-25			Bond Future	247.4038	246.9566	247.4038	246.9566	0
20/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	626.1800	1073.4500	0.6262	1.0735	0
20/03/2024	R213 On 02-May-24			Bond Future	10.9332	10.9752	82.7273	82.5535	25,842
20/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	104.1000	91.3700	0.1041	0.0914	0
20/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2870.7800	3031.8600	2.8708	3.0319	0
20/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	109.6000	96.3100	0.1096	0.0963	0
20/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2833.0500	2993.5700	2.8331	2.9936	0
20/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	115.3100	101.4400	0.1153	0.1014	0
20/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2795.5500	2955.4900	2.7956	2.9555	0
20/03/2024	R213 On 01-August-24			Bond Future	11.0277	11.0717	84.5395	84.3618	0
20/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1389.2800	1317.6000	1.3893	1.3176	0
20/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2069.4700	2175.4200	2.0695	2.1754	0
20/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1408.8000	1336.4500	1.4088	1.3365	0
20/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2048.2200	2153.5000	2.0482	2.1535	0
20/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1428.4500	1355.4400	1.4285	1.3554	0
20/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2027.1300	2131.7500	2.0271	2.1318	0
20/03/2024	R213 On 07-November-24			Bond Future	11.1474	11.1940	82.9717	82.7897	10,002
20/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2446.4100	2355.9300	2.4464	2.3559	0
20/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2201.9000	2293.4300	2.2019	2.2934	0
20/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2468.4100	2377.4600	2.4684	2.3775	0
20/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2184.9400	2276.0000	2.1849	2.2760	0
20/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2490.5000	2399.0700	2.4905	2.3991	0
20/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2168.1000	2258.6800	2.1681	2.2587	0
20/03/2024	R213 On 06-February-25			Bond Future	11.2835	11.3327	84.7480	84.5618	0
20/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2721.6000	2627.8300	2.7216	2.6278	0
20/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2470.2300	2562.6900	2.4702	2.5627	0
20/03/2024	R213 On 08-May-25			Bond Future	11.4354	11.4875	82.9504	82.7599	0
20/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1298.1700	1241.3800	1.2982	1.2414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4737.5900	4871.3000	4.7376	4.8713	0
20/03/2024	R214 On 02-May-24			Bond Future	12.6011	12.6837	58.9762	58.6022	23,361
20/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	10.3000	7.0600	0.0103	0.0071	0
20/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5590.5500	5961.2800	5.5906	5.9613	0
20/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	11.0100	7.5600	0.0110	0.0076	0
20/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5538.8200	5909.3400	5.5388	5.9093	0
20/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	11.7500	8.0900	0.0118	0.0081	0
20/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5487.1800	5857.4900	5.4872	5.8575	0
20/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	282.8500	222.3900	0.2829	0.2224	8,000
20/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2539.1500	2852.6600	2.5392	2.8527	0
20/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	303.7200	239.6700	0.3037	0.2397	5,110
20/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2463.5100	2773.4300	2.4635	2.7734	0
20/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1832.9700	1602.6200	1.8330	1.6026	0
20/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	628.8200	772.4400	0.6288	0.7724	13,110
20/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4088.8100	3759.0700	4.0888	3.7591	0
20/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	132.2200	176.4500	0.1322	0.1765	13,110
20/03/2024	R214 On 01-August-24			Bond Future	12.7134	12.7990	60.2680	59.8859	0
20/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	873.2400	767.2200	0.8732	0.7672	0
20/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3443.0200	3719.1700	3.4430	3.7192	0
20/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	888.9700	781.5800	0.8890	0.7816	0
20/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3410.7500	3685.5300	3.4108	3.6855	0
20/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	904.7300	795.9700	0.9047	0.7960	0
20/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3378.5700	3651.9800	3.3786	3.6520	0
20/03/2024	R214 On 07-November-24			Bond Future	12.8453	12.9344	58.3821	57.9908	0
20/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2117.8100	1949.5400	2.1178	1.9495	0
20/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3217.8400	3440.8800	3.2178	3.4409	0
20/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2139.5500	1970.1900	2.1396	1.9702	0
20/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3194.1100	3416.0600	3.1941	3.4161	0
20/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2161.2200	1990.7800	2.1612	1.9908	0
20/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3170.3500	3391.2200	3.1704	3.3912	0
20/03/2024	R214 On 06-February-25			Bond Future	12.9839	13.0764	59.6314	59.2315	0
20/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2298.3300	2124.4700	2.2983	2.1245	0
20/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3507.5100	3733.5500	3.5075	3.7336	0
20/03/2024	R214 On 08-May-25			Bond Future	13.1287	13.2249	57.5644	57.1558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1776.5900	1635.1300	1.7766	1.6351	0
20/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5026.5400	5293.6200	5.0265	5.2936	0
20/03/2024	R248 On 02-May-24			Bond Future	12.7946	12.8519	71.6375	71.3271	245,753
20/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	2.4200	1.8900	0.0024	0.0019	0
20/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8381.3200	8691.2000	8.3813	8.6912	0
20/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	3.8800	3.0500	0.0039	0.0031	0
20/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7986.8000	8296.3800	7.9868	8.2964	0
20/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	4.1900	3.2900	0.0042	0.0033	0
20/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7921.4500	8230.9600	7.9215	8.2310	0
20/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	4.5200	3.5600	0.0045	0.0036	0
20/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7856.2200	8165.6700	7.8562	8.1657	0
20/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	497.1700	432.7800	0.4972	0.4328	0
20/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2702.6900	2948.7100	2.7027	2.9487	0
20/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2595.1500	2392.4500	2.5952	2.3925	0
20/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	657.2000	764.9100	0.6572	0.7649	0
20/03/2024	R248 On 01-August-24			Bond Future	12.9151	12.9747	73.2067	72.8895	13,000
20/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	944.6700	864.1000	0.9447	0.8641	0
20/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4376.7100	4613.3800	4.3767	4.6134	0
20/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	962.3000	880.6200	0.9623	0.8806	0
20/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4336.1600	4571.7200	4.3362	4.5717	0
20/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	980.2800	897.4900	0.9803	0.8975	0
20/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4296.0400	4530.4900	4.2960	4.5305	0
20/03/2024	R248 On 07-November-24			Bond Future	13.0562	13.1184	70.4810	70.1562	0
20/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2478.5400	2342.2500	2.4785	2.3423	0
20/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3954.9400	4143.5000	3.9549	4.1435	0
20/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2503.9600	2366.7800	2.5040	2.3668	0
20/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3925.9300	4113.6000	3.9259	4.1136	0
20/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2529.7200	2391.6500	2.5297	2.3917	0
20/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3897.3400	4084.1200	3.8973	4.0841	0
20/03/2024	R248 On 06-February-25			Bond Future	13.2044	13.2693	71.9890	71.6569	0
20/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2371.5600	2244.1300	2.3716	2.2441	0
20/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4998.9600	5203.6400	4.9990	5.2036	0
20/03/2024	R248 On 08-May-25			Bond Future	13.3590	13.4267	69.0335	68.6942	0
20/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2241.3200	2123.1800	2.2413	2.1232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6264.3700	6485.5700	6.2644	6.4856	0
20/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0