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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
13/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	2025 On 02-May-24			Bond Future	178.9337	178.9478	178.9337	178.9478	9,075
13/03/2024	2025 On 01-August-24			Bond Future	181.0718	181.0858	181.0718	181.0858	0
13/03/2024	2025 On 07-November-24			Bond Future	185.3784	185.3911	185.3784	185.3911	0
13/03/2024	2029 On 02-May-24			Bond Future	128.5986	128.7949	128.5986	128.7949	7,165
13/03/2024	2029 On 01-August-24			Bond Future	131.4520	131.6525	131.4520	131.6525	728
13/03/2024	2029 On 07-November-24			Bond Future	133.1807	133.3847	133.1807	133.3847	0
13/03/2024	2029 On 06-February-25			Bond Future	136.0588	136.2657	136.0588	136.2657	0
13/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3658.7800	3865.6800	3.6588	3.8657	0
13/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2029 On 08-May-25			Bond Future	137.4883	137.6976	137.4883	137.6976	0
13/03/2024	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
13/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	361.6600	152.4100	0.3617	0.1524	0
13/03/2024	2030 On 02-May-24			Bond Future	10.2285	10.1951	92.6171	92.7511	126,938
13/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	182.8700	210.6500	0.1829	0.2107	1,000
13/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2494.9900	2388.8000	2.4950	2.3888	0
13/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	318.0300	358.4700	0.3180	0.3585	0
13/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2013.0300	1919.5000	2.0130	1.9195	0
13/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	329.0500	370.4000	0.3291	0.3704	0
13/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1983.0900	1890.4700	1.9831	1.8905	0
13/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	340.2200	382.4700	0.3402	0.3825	0
13/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1953.3200	1861.6000	1.9533	1.8616	0
13/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	854.5000	927.5100	0.8545	0.9275	1,000
13/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1129.2400	1068.2800	1.1292	1.0683	0
13/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2007.3200	2114.2800	2.0073	2.1143	500
13/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	456.5400	429.5300	0.4565	0.4295	0
13/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2624.8500	2741.2400	2.6249	2.7412	1,080
13/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	294.6300	277.0500	0.2946	0.2771	0
13/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3630.8500	3756.2000	3.6309	3.7562	500
13/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	147.3700	138.7500	0.1474	0.1388	0
13/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6553.9100	6687.2300	6.5539	6.6872	0
13/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.8900	12.2400	0.0129	0.0122	1,000
13/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8128.4400	8262.3200	8.1284	8.2623	0
13/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.1800	2.0900	0.0022	0.0021	1,080
13/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10811.1700	10945.1400	10.8112	10.9451	0
13/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	500
13/03/2024	2030 On 01-August-24			Bond Future	10.3070	10.2716	90.6439	90.7806	0
13/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1762.3600	1841.9000	1.7624	1.8419	0
13/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1519.2400	1461.9900	1.5192	1.4620	0
13/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1784.0300	1864.0700	1.7840	1.8641	0
13/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1502.4200	1445.6700	1.5024	1.4457	0
13/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1805.8300	1886.3800	1.8058	1.8864	0
13/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1485.7400	1429.5000	1.4857	1.4295	0
13/03/2024	2030 On 07-November-24			Bond Future	10.3947	10.3573	92.7758	92.9150	1,650
13/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2900.7300	2989.7500	2.9007	2.9898	0
13/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1628.8200	1578.6200	1.6288	1.5786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2923.9500	3013.3100	2.9240	3.0133	0
13/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1615.5300	1565.6700	1.6155	1.5657	0
13/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2947.5200	3037.2200	2.9475	3.0372	0
13/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1602.6200	1553.1000	1.6026	1.5531	0
13/03/2024	2030 On 06-February-25			Bond Future	10.4994	10.4599	90.7480	90.8891	0
13/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2735.9800	2818.6500	2.7360	2.8187	0
13/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2094.0400	2035.5800	2.0940	2.0356	0
13/03/2024	2030 On 08-May-25			Bond Future	10.6408	10.5991	92.6278	92.7705	0
13/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1408.5600	1462.6600	1.4086	1.4627	0
13/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3878.3200	3789.7100	3.8783	3.7897	0
13/03/2024	2032 On 02-May-24			Bond Future	11.0842	11.0415	86.1520	86.3519	127,773
13/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	43.0000	56.0400	0.0430	0.0560	8,500
13/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3808.3100	3621.4500	3.8083	3.6215	0
13/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	62.9800	80.4800	0.0630	0.0805	1,000
13/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3532.7200	3350.3200	3.5327	3.3503	0
13/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	167.4800	203.4700	0.1675	0.2035	0
13/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2758.0700	2594.1600	2.7581	2.5942	0
13/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	175.8400	213.0800	0.1758	0.2131	0
13/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2717.9100	2555.2500	2.7179	2.5553	0
13/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	184.4100	222.9100	0.1844	0.2229	0
13/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2678.0100	2516.6100	2.6780	2.5166	0
13/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	193.2700	233.0600	0.1933	0.2331	500
13/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2638.4200	2478.3100	2.6384	2.4783	0
13/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	211.9500	254.3700	0.2120	0.2544	500
13/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2560.3200	2402.8400	2.5603	2.4028	0
13/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	275.2700	325.9300	0.2753	0.3259	1,550
13/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2334.1200	2184.8800	2.3341	2.1849	0
13/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	590.5300	672.6200	0.5905	0.6726	1,000
13/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1645.7400	1527.9300	1.6457	1.5279	0
13/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1106.3000	1222.0500	1.1063	1.2221	500
13/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1079.3200	995.1700	1.0793	0.9952	0
13/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1439.7400	1570.9100	1.4397	1.5709	0
13/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	855.1200	786.3900	0.8551	0.7864	500
13/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1651.5400	1790.8000	1.6515	1.7908	0

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13/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	743.8100	683.1700	0.7438	0.6832	17,000
13/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1874.5600	2021.2200	1.8746	2.0212	1,550
13/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	645.3200	592.0800	0.6453	0.5921	0
13/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3545.4600	3724.8100	3.5455	3.7248	0
13/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	242.5400	221.9900	0.2425	0.2220	500
13/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7977.2900	8175.7500	7.9773	8.1758	0
13/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20.4600	19.0200	0.0205	0.0190	1,000
13/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9104.9400	9304.2500	9.1049	9.3043	0
13/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	8.8200	8.2300	0.0088	0.0082	500
13/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9781.8300	9981.4200	9.7818	9.9814	0
13/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4.7700	4.4600	0.0048	0.0045	1,550
13/03/2024	2032 On 01-August-24			Bond Future	11.1830	11.1382	88.0427	88.2468	0
13/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1878.1600	1987.3400	1.8782	1.9873	0
13/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2119.8900	2024.9600	2.1199	2.0250	0
13/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1901.8900	2011.8200	1.9019	2.0118	0
13/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2097.9100	2003.7300	2.0979	2.0037	0
13/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1925.5500	2036.2200	1.9256	2.0362	0
13/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2075.8900	1982.4500	2.0759	1.9825	0
13/03/2024	2032 On 07-November-24			Bond Future	11.3015	11.2546	85.9464	86.1546	1,130
13/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3020.6300	3143.9500	3.0206	3.1440	0
13/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2278.3800	2193.5200	2.2784	2.1935	0
13/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3046.3400	3170.1900	3.0463	3.1702	0
13/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2260.3000	2175.9700	2.2603	2.1760	0
13/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3072.1400	3196.5300	3.0721	3.1965	0
13/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2242.3500	2158.5600	2.2424	2.1586	0
13/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3472.6400	3604.8000	3.4726	3.6048	1,615
13/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1989.9800	1913.9600	1.9900	1.9140	0
13/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8998.4300	9185.6700	8.9984	9.1857	0
13/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	477.4400	456.5000	0.4774	0.4565	1,615
13/03/2024	2032 On 06-February-25			Bond Future	11.4308	11.3818	87.7820	87.9936	0
13/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3545.9600	3675.0000	3.5460	3.6750	0
13/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2311.7600	2229.2100	2.3118	2.2292	0
13/03/2024	2032 On 08-May-25			Bond Future	11.5817	11.5305	85.4360	85.6507	0
13/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1766.6300	1849.9000	1.7666	1.8499	0

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13/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4635.4600	4504.0000	4.6355	4.5040	0
13/03/2024	2033 On 02-May-24			Bond Future	120.8796	120.9168	120.8796	120.9168	2,064
13/03/2024	2033 On 01-August-24			Bond Future	123.5617	123.5997	123.5617	123.5997	5,754
13/03/2024	2033 On 07-November-24			Bond Future	125.0059	125.0436	125.0059	125.0436	0
13/03/2024	2033 On 06-February-25			Bond Future	127.7075	127.7444	127.7075	127.7444	0
13/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2767.4500	2804.4300	2.7675	2.8044	0
13/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2033 On 08-May-25			Bond Future	128.8612	128.8971	128.8612	128.8971	0
13/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1758.8200	1722.8700	1.7588	1.7229	0
13/03/2024	2037 On 02-May-24			Bond Future	12.3287	12.2818	77.9473	78.1914	70,971
13/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	86.1400	107.7100	0.0861	0.1077	0
13/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4965.2000	4742.5800	4.9652	4.7426	0
13/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	90.1400	112.4700	0.0901	0.1125	0
13/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4912.4500	4690.5900	4.9125	4.6906	0
13/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	94.2800	117.4000	0.0943	0.1174	0
13/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4859.8900	4638.8200	4.8599	4.6388	0
13/03/2024	2037 On 01-August-24			Bond Future	12.4560	12.4071	75.4017	75.6511	84,501
13/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1472.3600	1578.3600	1.4724	1.5784	0
13/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3370.1300	3226.7200	3.3701	3.2267	0
13/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1493.9700	1600.9100	1.4940	1.6009	0
13/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3338.9700	3196.5000	3.3390	3.1965	0
13/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1515.9300	1623.8100	1.5159	1.6238	1,383
13/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3308.2100	3166.6800	3.3082	3.1667	0
13/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4653.2900	4843.3000	4.6533	4.8433	0
13/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1141.5000	1082.1000	1.1415	1.0821	1,383
13/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7059.5400	7278.0500	7.0595	7.2781	0
13/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	556.3100	525.4100	0.5563	0.5254	1,383
13/03/2024	2037 On 07-November-24			Bond Future	12.5937	12.5429	77.1748	77.4295	9,175
13/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3014.5600	3153.5000	3.0146	3.1535	0
13/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3133.0600	3017.3400	3.1331	3.0173	0
13/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3041.5900	3181.1900	3.0416	3.1812	0
13/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3110.0400	2994.9800	3.1100	2.9950	0

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13/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3068.7200	3208.9900	3.0687	3.2090	0
13/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3087.1600	2972.7700	3.0872	2.9728	0
13/03/2024	2037 On 06-February-25			Bond Future	12.7392	12.6864	74.5624	74.8215	0
13/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3413.3600	3556.6900	3.4134	3.5567	0
13/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3311.6900	3195.8700	3.3117	3.1959	0
13/03/2024	2037 On 08-May-25			Bond Future	12.9066	12.8518	76.1048	76.3683	0
13/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2170.5000	2276.0600	2.1705	2.2761	0
13/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5417.4900	5259.5800	5.4175	5.2596	0
13/03/2024	2038 On 02-May-24			Bond Future	131.8856	131.9245	131.8856	131.9245	5,122
13/03/2024	2038 On 01-August-24			Bond Future	132.7507	132.7902	132.7507	132.7902	0
13/03/2024	2038 On 07-November-24			Bond Future	135.9077	135.9470	135.9077	135.9470	0
13/03/2024	2038 On 06-February-25			Bond Future	136.7318	136.7702	136.7318	136.7702	0
13/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1501.7600	1540.1500	1.5018	1.5402	0
13/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2038 On 08-May-25			Bond Future	139.6016	139.6387	139.6016	139.6387	0
13/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	78.4500	41.2600	0.0785	0.0413	0
13/03/2024	2040 On 02-May-24			Bond Future	12.6769	12.6301	77.5531	77.8069	144,000
13/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	42.3600	54.5500	0.0424	0.0546	0
13/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6244.3800	6002.7500	6.2444	6.0028	0
13/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	44.6400	57.3500	0.0446	0.0574	0
13/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6185.4700	5944.3600	6.1855	5.9444	0
13/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	46.9900	60.2400	0.0470	0.0602	0
13/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6126.7100	5886.1400	6.1267	5.8861	0
13/03/2024	2040 On 01-August-24			Bond Future	12.8102	12.7615	74.7485	75.0078	3,312
13/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1260.0900	1357.9900	1.2601	1.3580	0
13/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3938.5100	3777.1000	3.9385	3.7771	0
13/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1280.4100	1379.3000	1.2804	1.3793	0
13/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3902.7000	3742.2800	3.9027	3.7423	0
13/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1300.9100	1400.7900	1.3009	1.4008	0
13/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3867.1400	3707.7100	3.8671	3.7077	0
13/03/2024	2040 On 07-November-24			Bond Future	12.9538	12.9032	76.5061	76.7708	8,677
13/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2983.6900	3122.5600	2.9837	3.1226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3581.1600	3455.3200	3.5812	3.4553	0
13/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3010.9600	3150.5300	3.0110	3.1505	0
13/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3555.6200	3430.4800	3.5556	3.4305	0
13/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3038.6000	3178.8600	3.0386	3.1789	0
13/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3530.5100	3406.0600	3.5305	3.4061	0
13/03/2024	2040 On 06-February-25			Bond Future	13.1045	13.0519	73.6286	73.8981	0
13/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3084.3500	3222.5000	3.0844	3.2225	0
13/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3881.1600	3749.8100	3.8812	3.7498	0
13/03/2024	2040 On 08-May-25			Bond Future	13.2755	13.2210	75.1510	75.4250	0
13/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2375.5400	2487.4100	2.3755	2.4874	0
13/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5724.0700	5561.9300	5.7241	5.5619	0
13/03/2024	2044 On 02-May-24			Bond Future	12.7903	12.7332	73.4445	73.7535	77,750
13/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	27.0800	37.3000	0.0271	0.0373	0
13/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	6655.4500	6356.6300	6.6555	6.3566	0
13/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	28.6100	39.3000	0.0286	0.0393	0
13/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	6594.4600	6296.1100	6.5945	6.2961	0
13/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	30.2300	41.4100	0.0302	0.0414	0
13/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6533.6400	6235.7800	6.5336	6.2358	0
13/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	769.8900	892.2700	0.7699	0.8923	0
13/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2365.6500	2178.9900	2.3657	2.1790	4,200
13/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1359.6000	1529.6900	1.3596	1.5297	0
13/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1577.6000	1438.6500	1.5776	1.4387	10,030
13/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2126.0600	2338.3000	2.1261	2.3383	0
13/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1009.6200	912.8200	1.0096	0.9128	10,030
13/03/2024	2044 On 01-August-24			Bond Future	12.9206	12.8612	70.6749	70.9907	37,227
13/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1011.3400	1113.1100	1.0113	1.1131	0
13/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4548.3300	4334.3700	4.5483	4.3344	0
13/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1029.0800	1132.0200	1.0291	1.1320	0
13/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4508.6000	4295.8100	4.5086	4.2958	0
13/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1047.0100	1151.1200	1.0470	1.1511	0
13/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4469.1200	4257.5000	4.4691	4.2575	0
13/03/2024	2044 On 07-November-24			Bond Future	13.0604	12.9987	72.3367	72.6593	0
13/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2825.5700	2989.9200	2.8256	2.9899	0
13/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3669.0000	3510.8200	3.6690	3.5108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2852.3000	3017.5200	2.8523	3.0175	0
13/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3642.6600	3485.3500	3.6427	3.4854	0
13/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2879.1400	3045.2200	2.8791	3.0452	0
13/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3616.5000	3460.0500	3.6165	3.4601	0
13/03/2024	2044 On 06-February-25			Bond Future	13.2066	13.1425	69.4954	69.8240	0
13/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3058.4000	3224.4400	3.0584	3.2244	0
13/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4022.1400	3859.5700	4.0221	3.8596	0
13/03/2024	2044 On 08-May-25			Bond Future	13.3717	13.3051	70.9321	71.2665	0
13/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2332.4000	2467.8300	2.3324	2.4678	0
13/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5725.1100	5526.1700	5.7251	5.5262	0
13/03/2024	2046 On 02-May-24			Bond Future	113.0597	113.4407	113.0597	113.4407	16,295
13/03/2024	2046 On 01-August-24			Bond Future	115.5683	115.9576	115.5683	115.9576	0
13/03/2024	2046 On 07-November-24			Bond Future	116.1203	116.5177	116.1203	116.5177	0
13/03/2024	2046 On 06-February-25			Bond Future	118.6288	119.0335	118.6288	119.0335	0
13/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4618.8200	5023.5300	4.6188	5.0235	0
13/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2046 On 08-May-25			Bond Future	118.8747	119.2859	118.8747	119.2859	0
13/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3095.3500	2684.0800	3.0954	2.6841	0
13/03/2024	2050 On 02-May-24			Bond Future	114.1645	114.4869	114.1645	114.4869	14,107
13/03/2024	2050 On 01-August-24			Bond Future	114.4017	114.7310	114.4017	114.7310	0
13/03/2024	2050 On 07-November-24			Bond Future	117.1222	117.4584	117.1222	117.4584	0
13/03/2024	2050 On 06-February-25			Bond Future	117.2980	117.6399	117.2980	117.6399	0
13/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1697.9500	2039.8500	1.6980	2.0399	0
13/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2050 On 08-May-25			Bond Future	119.7596	120.1069	119.7596	120.1069	0
13/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1400.4400	1053.0900	1.4004	1.0531	0
13/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	8657 On 21-December-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
13/03/2024	AL37 On 02-May-24			Index Future	948.8600	950.4470	948.8600	950.4470	0
13/03/2024	AL37 On 01-August-24			Index Future	969.6830	971.3050	969.6830	971.3050	0
13/03/2024	AL37 On 07-November-24			Index Future	992.5070	994.1630	992.5070	994.1630	0
13/03/2024	AL37 On 06-February-25			Index Future	1013.7440	1015.4320	1013.7440	1,015.4320	0
13/03/2024	AL37 On 08-May-25			Index Future	1034.8390	1036.5580	1034.8390	1,036.5580	0
13/03/2024	AL7T On 02-May-24			Index Future	1095.2720	1097.7870	1095.2720	1,097.7870	0
13/03/2024	AL7T On 01-August-24			Index Future	1119.3090	1121.8780	1119.3090	1,121.8780	0
13/03/2024	AL7T On 07-November-24			Index Future	1145.6540	1148.2800	1145.6540	1,148.2800	0
13/03/2024	AL7T On 06-February-25			Index Future	1170.1680	1172.8460	1170.1680	1,172.8460	0
13/03/2024	AL7T On 08-May-25			Index Future	1194.5180	1197.2470	1194.5180	1,197.2470	0
13/03/2024	ALBI On 02-May-24			Index Future	948.4580	950.8930	948.4580	950.8930	94
13/03/2024	ALBI On 01-August-24			Index Future	969.2730	971.7600	969.2730	971.7600	0
13/03/2024	ALBI On 07-November-24			Index Future	992.0860	994.6300	992.0860	994.6300	0
13/03/2024	ALBI On 06-February-25			Index Future	1013.3140	1015.9080	1013.3140	1,015.9080	0
13/03/2024	ALBI On 08-May-25			Index Future	1034.4010	1037.0440	1034.4010	1,037.0440	0
13/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C186 On 21-December-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
13/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	ES33 On 02-May-24			Bond Future	12.7050	12.6637	73.0289	73.2073	0
13/03/2024	ES33 On 01-August-24			Bond Future	12.8551	12.8120	74.6493	74.8316	0
13/03/2024	ES33 On 07-November-24			Bond Future	13.0346	12.9896	72.6213	72.8073	0
13/03/2024	ES33 On 06-February-25			Bond Future	13.2259	13.1790	74.1886	74.3776	0
13/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	457.0200	646.0500	0.4570	0.6461	0
13/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	ES33 On 08-May-25			Bond Future	13.4341	13.3852	71.9399	72.1319	0
13/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2832.0500	2640.1100	2.8321	2.6401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	ES42 On 02-May-24			Bond Future	13.3156	13.2694	67.6729	67.9011	0
13/03/2024	ES42 On 01-August-24			Bond Future	13.4597	13.4116	69.1744	69.4075	0
13/03/2024	ES42 On 07-November-24			Bond Future	13.6278	13.5777	66.5506	66.7885	0
13/03/2024	ES42 On 06-February-25			Bond Future	13.7976	13.7456	67.9849	68.2271	0
13/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	408.6300	166.3900	0.4086	0.1664	0
13/03/2024	ES42 On 08-May-25			Bond Future	13.9875	13.9334	65.1397	65.3860	0
13/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3491.2200	3244.9100	3.4912	3.2449	0
13/03/2024	GOVI On 02-May-24			GOVI	934.7410	937.1920	934.7410	937.1920	735
13/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	162290.0000	137780.0000	16.2290	13.7780	0
13/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	162390.0000	137880.0000	16.2390	13.7880	0
13/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	162490.0000	137980.0000	16.2490	13.7980	0
13/03/2024	GOVI On 01-August-24			GOVI	955.2550	957.7590	955.2550	957.7590	0
13/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	118850.0000	143890.0000	11.8850	14.3890	0
13/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	118750.0000	143790.0000	11.8750	14.3790	0
13/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	118650.0000	143690.0000	11.8650	14.3690	0
13/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 07-November-24			GOVI	977.7380	980.2990	977.7380	980.2990	0
13/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	289580.0000	315190.0000	28.9580	31.5190	0
13/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	289480.0000	315090.0000	28.9480	31.5090	0
13/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	289380.0000	314990.0000	28.9380	31.4990	0
13/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 06-February-25			GOVI	998.6590	1001.2710	998.6590	1,001.2710	0
13/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	266590.0000	292710.0000	26.6590	29.2710	0
13/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	GOVI On 08-May-25			GOVI	1019.4410	1022.1020	1019.4410	1,022.1020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	1020.0000	0.0000	0.1020	0
13/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	25590.0000	0.0000	2.5590	0.0000	0
13/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/03/2024	IGOV On 02-May-24			Index Future	346.2020	346.6210	346.2020	346.6210	593
13/03/2024	IGOV On 01-August-24			Index Future	353.8840	354.3120	353.8840	354.3120	0
13/03/2024	IGOV On 07-November-24			Index Future	362.3020	362.7390	362.3020	362.7390	0
13/03/2024	IGOV On 06-February-25			Index Future	370.1350	370.5800	370.1350	370.5800	0
13/03/2024	IGOV On 08-May-25			Index Future	377.9160	378.3690	377.9160	378.3690	0
13/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3450	8.3500	91.6550	91.6500	0
13/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3150	8.3200	91.6850	91.6800	0
13/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3050	8.3000	91.6950	91.7000	0
13/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2750	8.2800	91.7250	91.7200	0
13/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
13/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
13/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1600	8.1600	91.8400	91.8400	0
13/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.8950	7.9000	92.1050	92.1000	0
13/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.7700	7.7800	92.2300	92.2200	0
13/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.6400	7.6600	92.3600	92.3400	0
13/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.6650	7.6700	92.3350	92.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.7150	7.7200	92.2850	92.2800	0
13/03/2024	R035 On 02-May-24			Bond Future	11.8953	11.8530	83.5126	83.7341	160,972
13/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	186.0200	221.5700	0.1860	0.2216	0
13/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3985.8400	3799.8800	3.9858	3.7999	0
13/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	193.3700	229.9400	0.1934	0.2299	0
13/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3937.6200	3752.6800	3.9376	3.7527	0
13/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	200.9400	238.5400	0.2009	0.2385	0
13/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3889.6800	3705.7700	3.8897	3.7058	0
13/03/2024	R035 On 01-August-24			Bond Future	12.0070	11.9629	85.3453	85.5716	0
13/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1781.3100	1889.7700	1.7813	1.8898	0
13/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2903.0200	2785.2400	2.9030	2.7852	0
13/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1805.7100	1915.0100	1.8057	1.9150	0
13/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2875.2600	2758.3200	2.8753	2.7583	0
13/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1830.0600	1940.2100	1.8301	1.9402	0
13/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2847.4900	2731.4000	2.8475	2.7314	0
13/03/2024	R035 On 07-November-24			Bond Future	12.1432	12.0972	82.8375	83.0683	14,838
13/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3174.9200	3304.1000	3.1749	3.3041	0
13/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3040.9600	2939.2900	3.0410	2.9393	0
13/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3202.5700	3332.3400	3.2026	3.3323	0
13/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3018.6500	2917.5700	3.0187	2.9176	0
13/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3230.3200	3360.6900	3.2303	3.3607	0
13/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2996.4800	2896.0000	2.9965	2.8960	0
13/03/2024	R035 On 06-February-25			Bond Future	12.2898	12.2419	84.6070	84.8419	0
13/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3628.6000	3763.5100	3.6286	3.7635	0
13/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3042.6800	2942.7700	3.0427	2.9428	0
13/03/2024	R035 On 08-May-25			Bond Future	12.4467	12.3970	81.8459	82.0845	0
13/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2147.2200	2242.1900	2.1472	2.2422	0
13/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5428.4400	5284.8400	5.4284	5.2848	0
13/03/2024	R053 On 02-May-24			Bond Future	12.6451	12.5828	93.3127	93.7588	5,189
13/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3509.1000	3849.8400	3.5091	3.8498	0
13/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	907.7800	802.3900	0.9078	0.8024	0
13/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3558.3900	3900.9800	3.5584	3.9010	0
13/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	889.5500	786.0100	0.8896	0.7860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3608.0300	3952.4400	3.6080	3.9524	0
13/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	871.7700	770.0500	0.8718	0.7701	0
13/03/2024	R053 On 01-August-24			Bond Future	12.7642	12.6994	95.3604	95.8162	0
13/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	4706.6800	5011.7000	4.7067	5.0117	0
13/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2210.3800	2059.6000	2.2104	2.0596	0
13/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4750.5200	5056.8400	4.7505	5.0568	0
13/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2187.7600	2038.2800	2.1878	2.0383	0
13/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4794.7100	5102.3100	4.7947	5.1023	0
13/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2165.5900	2017.3900	2.1656	2.0174	0
13/03/2024	R053 On 07-November-24			Bond Future	12.9015	12.8340	91.7312	92.1969	0
13/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3774.6800	4017.0800	3.7747	4.0171	0
13/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4545.7100	4322.4700	4.5457	4.3225	0
13/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3810.4200	4054.0900	3.8104	4.0541	0
13/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4511.8000	4289.8300	4.5118	4.2898	0
13/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3846.3100	4091.2400	3.8463	4.0912	0
13/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4478.1300	4257.4200	4.4781	4.2574	0
13/03/2024	R053 On 06-February-25			Bond Future	13.0421	12.9718	93.6892	94.1636	0
13/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4544.1800	4794.1300	4.5442	4.7941	0
13/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5235.3100	5010.8000	5.2353	5.0108	0
13/03/2024	R053 On 08-May-25			Bond Future	13.1969	13.1238	89.7591	90.2420	0
13/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3606.5900	3816.6700	3.6066	3.8167	0
13/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7414.7400	7141.9100	7.4147	7.1419	0
13/03/2024	R186 On 02-May-24			Bond Future	8.9908	8.9704	107.3956	107.4435	93,081
13/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.6500	0.8600	0.0007	0.0009	0
13/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2380.3400	2332.6800	2.3803	2.3327	0
13/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.6900	0.9200	0.0007	0.0009	0
13/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2356.2600	2308.6200	2.3563	2.3086	0
13/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.7900	1.0500	0.0008	0.0011	0
13/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2332.2400	2284.6300	2.3322	2.2846	0
13/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1794.7700	1840.0100	1.7948	1.8400	2,030
13/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	80.5300	77.9000	0.0805	0.0779	0
13/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3250.4900	3298.1700	3.2505	3.2982	0
13/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13.6500	13.4600	0.0137	0.0135	2,030
13/03/2024	R186 On 01-August-24			Bond Future	8.9988	8.9761	104.4442	104.4930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	473.2900	493.8600	0.4733	0.4939	0
13/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1158.5900	1130.3900	1.1586	1.1304	0
13/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	482.7600	503.5700	0.4828	0.5036	0
13/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1146.4800	1118.5200	1.1465	1.1185	0
13/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	492.0900	513.1400	0.4921	0.5131	0
13/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1134.2300	1106.5100	1.1342	1.1065	0
13/03/2024	R186 On 07-November-24			Bond Future	9.0166	8.9910	106.9011	106.9501	35,645
13/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1149.1300	1177.8600	1.1491	1.1779	0
13/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	932.0600	911.7500	0.9321	0.9118	0
13/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1161.3100	1190.1800	1.1613	1.1902	0
13/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	925.1300	904.9600	0.9251	0.9050	0
13/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1173.5500	1202.5600	1.1736	1.2026	0
13/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	918.2700	898.2400	0.9183	0.8982	0
13/03/2024	R186 On 06-February-25			Bond Future	9.0709	9.0422	103.8694	103.9182	0
13/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1030.8700	1056.8200	1.0309	1.0568	0
13/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1100.5400	1077.6700	1.1005	1.0777	0
13/03/2024	R186 On 08-May-25			Bond Future	9.1901	9.1576	106.0216	106.0699	0
13/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	524.6200	541.9400	0.5246	0.5419	0
13/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1601.1100	1570.1000	1.6011	1.5701	0
13/03/2024	R202 On 02-May-24			Bond Future	258.8483	258.9264	258.8483	258.9264	4,848
13/03/2024	R202 On 01-August-24			Bond Future	259.5151	259.5944	259.5151	259.5944	0
13/03/2024	R202 On 07-November-24			Bond Future	265.6872	265.7659	265.6872	265.7659	0
13/03/2024	R202 On 06-February-25			Bond Future	266.2196	266.2967	266.2196	266.2967	0
13/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	570.4400	493.3100	0.5704	0.4933	0
13/03/2024	R202 On 08-May-25			Bond Future	271.8076	271.8826	271.8076	271.8826	0
13/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	502.4300	427.4000	0.5024	0.4274	0
13/03/2024	R209 On 02-May-24			Bond Future	12.0133	11.9710	64.6140	64.8086	13,179
13/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	84.3100	103.5400	0.0843	0.1035	0
13/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4126.5200	3951.1200	4.1265	3.9511	0
13/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	88.1200	108.0200	0.0881	0.1080	0
13/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4080.3700	3905.6400	4.0804	3.9056	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	92.0700	112.6500	0.0921	0.1127	0
13/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4034.4200	3860.3700	4.0344	3.8604	0
13/03/2024	R209 On 01-August-24			Bond Future	12.1196	12.0758	66.0320	66.2308	1,690
13/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1229.6400	1314.4200	1.2296	1.3144	0
13/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2792.7600	2678.7500	2.7928	2.6788	0
13/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1248.8600	1334.4300	1.2489	1.3344	0
13/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2765.2100	2651.9900	2.7652	2.6520	0
13/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1268.2400	1354.6100	1.2682	1.3546	0
13/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2737.8600	2625.4400	2.7379	2.6254	0
13/03/2024	R209 On 07-November-24			Bond Future	12.2433	12.1978	64.4282	64.6312	5,237
13/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2573.5500	2684.1400	2.5736	2.6841	0
13/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2721.9400	2629.6000	2.7219	2.6296	0
13/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2597.3100	2708.4500	2.5973	2.7085	0
13/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2701.0700	2609.2800	2.7011	2.6093	0
13/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2621.1700	2732.8600	2.6212	2.7329	0
13/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2680.3500	2589.1100	2.6804	2.5891	0
13/03/2024	R209 On 06-February-25			Bond Future	12.3721	12.3250	65.8043	66.0107	0
13/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3006.6000	3123.1900	3.0066	3.1232	0
13/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2710.2800	2620.4500	2.7103	2.6205	0
13/03/2024	R209 On 08-May-25			Bond Future	12.5159	12.4672	64.0124	64.2222	0
13/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1922.6700	2007.8500	1.9227	2.0079	0
13/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4690.0500	4565.4300	4.6901	4.5654	0
13/03/2024	R210 On 02-May-24			Bond Future	232.8857	233.0547	232.8857	233.0547	198
13/03/2024	R210 On 01-August-24			Bond Future	238.0532	238.2256	238.0532	238.2256	300
13/03/2024	R210 On 07-November-24			Bond Future	240.3852	240.5594	240.3852	240.5594	0
13/03/2024	R210 On 06-February-25			Bond Future	245.5793	245.7545	245.5793	245.7545	0
13/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5969.3300	6144.4700	5.9693	6.1445	0
13/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	R210 On 08-May-25			Bond Future	247.3341	247.5092	247.3341	247.5092	0
13/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	695.9000	520.7600	0.6959	0.5208	0
13/03/2024	R213 On 02-May-24			Bond Future	10.7154	10.6771	83.6372	83.7985	25,824
13/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	328.9300	375.9100	0.3289	0.3759	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2185.7400	2071.4300	2.1857	2.0714	0
13/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	340.5200	388.5800	0.3405	0.3886	0
13/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2154.1000	2040.8700	2.1541	2.0409	0
13/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	352.2800	401.4100	0.3523	0.4014	0
13/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2122.6500	2010.4900	2.1227	2.0105	0
13/03/2024	R213 On 01-August-24			Bond Future	10.7981	10.7579	85.4727	85.6374	0
13/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1932.3300	2027.6400	1.9323	2.0276	0
13/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1679.3200	1609.9300	1.6793	1.6099	0
13/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1955.1700	2051.0700	1.9552	2.0511	0
13/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1661.3900	1592.5900	1.6614	1.5926	0
13/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1978.3500	2074.8300	1.9784	2.0748	0
13/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1643.8300	1575.6100	1.6438	1.5756	0
13/03/2024	R213 On 07-November-24			Bond Future	10.9062	10.8639	83.9220	84.0899	10,002
13/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3063.7200	3168.9600	3.0637	3.1690	0
13/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1868.9300	1806.3100	1.8689	1.8063	0
13/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3088.1000	3193.7500	3.0881	3.1938	0
13/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1854.3500	1792.1400	1.8544	1.7921	0
13/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3112.5600	3218.6100	3.1126	3.2186	0
13/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1839.8800	1778.0700	1.8399	1.7781	0
13/03/2024	R213 On 06-February-25			Bond Future	11.0299	10.9856	85.7154	85.8859	0
13/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3316.3200	3421.3100	3.3163	3.4213	0
13/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2097.5300	2032.0500	2.0975	2.0321	0
13/03/2024	R213 On 08-May-25			Bond Future	11.1692	11.1227	83.9326	84.1055	0
13/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1695.9000	1764.8400	1.6959	1.7648	0
13/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4153.0500	4049.1500	4.1531	4.0492	0
13/03/2024	R214 On 02-May-24			Bond Future	12.5138	12.4664	59.3756	59.5944	23,211
13/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	39.5700	50.9300	0.0396	0.0509	0
13/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5220.3700	5012.9000	5.2204	5.0129	0
13/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	41.6500	53.4900	0.0417	0.0535	0
13/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5170.0100	4963.0200	5.1700	4.9630	0
13/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	43.8300	56.1600	0.0438	0.0562	0
13/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5119.8100	4913.3100	5.1198	4.9133	0
13/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	508.7800	583.3400	0.5088	0.5833	10,000
13/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2365.6300	2221.3600	2.3656	2.2214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	537.5500	614.7900	0.5376	0.6148	5,110
13/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2297.8900	2156.3000	2.2979	2.1563	0
13/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2261.5500	2427.8800	2.2616	2.4279	0
13/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	657.9500	605.4500	0.6580	0.6055	15,110
13/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4524.5700	4728.8900	4.5246	4.7289	0
13/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	168.5300	154.0200	0.1685	0.1540	15,110
13/03/2024	R214 On 01-August-24			Bond Future	12.6224	12.5733	60.6787	60.9022	0
13/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1111.9700	1198.5100	1.1120	1.1985	0
13/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3271.1100	3134.1000	3.2711	3.1341	0
13/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1129.7600	1217.1700	1.1298	1.2172	0
13/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3240.9000	3104.7600	3.2409	3.1048	0
13/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1147.7200	1235.9800	1.1477	1.2360	0
13/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3210.9200	3075.6300	3.2109	3.0756	0
13/03/2024	R214 On 07-November-24			Bond Future	12.7515	12.7006	58.7989	59.0272	0
13/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2433.5500	2551.3500	2.4336	2.5514	0
13/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3116.8000	3006.2600	3.1168	3.0063	0
13/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2456.3500	2574.7600	2.4564	2.5748	0
13/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3094.1300	2984.2000	3.0941	2.9842	0
13/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2479.2500	2598.2800	2.4793	2.5983	0
13/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3071.6000	2962.2900	3.0716	2.9623	0
13/03/2024	R214 On 06-February-25			Bond Future	12.8869	12.8342	60.0549	60.2874	0
13/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2561.3500	2679.2800	2.5614	2.6793	0
13/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3347.1000	3232.5100	3.3471	3.2325	0
13/03/2024	R214 On 08-May-25			Bond Future	13.0290	12.9744	57.9929	58.2294	0
13/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2017.5300	2114.7500	2.0175	2.1148	0
13/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4838.9700	4699.7000	4.8390	4.6997	0
13/03/2024	R248 On 02-May-24			Bond Future	12.7078	12.6453	72.1120	72.4579	245,883
13/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	11.1900	16.5000	0.0112	0.0165	0
13/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7915.5300	7574.9300	7.9155	7.5749	0
13/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	16.2100	23.4400	0.0162	0.0234	0
13/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7524.5700	7185.8900	7.5246	7.1859	0
13/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	17.2100	24.8100	0.0172	0.0248	0
13/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7459.9100	7121.6000	7.4599	7.1216	0
13/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	18.2600	26.2400	0.0183	0.0262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7395.4000	7057.4700	7.3954	7.0575	0
13/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	778.6600	912.7400	0.7787	0.9127	0
13/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2509.6200	2297.7900	2.5096	2.2978	0
13/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3083.3100	3355.2300	3.0833	3.3552	0
13/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	670.8000	596.8100	0.6708	0.5968	0
13/03/2024	R248 On 01-August-24			Bond Future	12.8244	12.7594	73.6946	74.0480	13,000
13/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1297.0200	1426.9700	1.2970	1.4270	0
13/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4241.1900	4017.7600	4.2412	4.0178	0
13/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1317.8400	1449.1000	1.3178	1.4491	0
13/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4203.8300	3981.7100	4.2038	3.9817	0
13/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1338.8400	1471.4100	1.3388	1.4714	0
13/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4166.7300	3945.9200	4.1667	3.9459	0
13/03/2024	R248 On 07-November-24			Bond Future	12.9624	12.8948	70.9762	71.3372	0
13/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2872.6200	3054.8300	2.8726	3.0548	0
13/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3853.8600	3675.0000	3.8539	3.6750	0
13/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2899.7700	3082.9400	2.8998	3.0829	0
13/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3826.5800	3648.6800	3.8266	3.6487	0
13/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2926.7900	3110.9200	2.9268	3.1109	0
13/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3799.2500	3622.3100	3.7993	3.6223	0
13/03/2024	R248 On 06-February-25			Bond Future	13.1071	13.0368	72.4920	72.8599	0
13/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2790.9600	2959.8400	2.7910	2.9598	0
13/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4915.3800	4716.2900	4.9154	4.7163	0
13/03/2024	R248 On 08-May-25			Bond Future	13.2586	13.1855	69.5424	69.9170	0
13/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2555.7200	2710.1600	2.5557	2.7102	0
13/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6069.8600	5849.7200	6.0699	5.8497	0
13/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0