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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
26/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	2025 On 02-May-24			Bond Future	178.9475	179.0905	178.9475	179.0905	9,075
26/03/2024	2025 On 01-August-24			Bond Future	181.0734	181.2196	181.0734	181.2196	0
26/03/2024	2025 On 07-November-24			Bond Future	185.3933	185.5409	185.3933	185.5409	0
26/03/2024	2029 On 02-May-24			Bond Future	129.1353	129.0753	129.1353	129.0753	7,165
26/03/2024	2029 On 01-August-24			Bond Future	131.9921	131.9307	131.9921	131.9307	728
26/03/2024	2029 On 07-November-24			Bond Future	133.7425	133.6783	133.7425	133.6783	0
26/03/2024	2029 On 06-February-25			Bond Future	136.6484	136.5804	136.6484	136.5804	0
26/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4248.4300	4180.4000	4.2484	4.1804	0
26/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2029 On 08-May-25			Bond Future	138.1032	138.0312	138.1032	138.0312	0
26/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	253.2000	181.1500	0.2532	0.1812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2030 On 02-May-24			Bond Future	10.5738	10.4667	91.2477	91.6695	128,285
26/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	9.4500	20.2200	0.0095	0.0202	1,000
26/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3691.0000	3279.9400	3.6910	3.2799	0
26/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	30.7900	57.6600	0.0308	0.0577	0
26/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3095.2200	2700.2600	3.0952	2.7003	0
26/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	33.0100	61.3400	0.0330	0.0613	0
26/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3056.4800	2662.9800	3.0565	2.6630	0
26/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	35.3800	65.2300	0.0354	0.0652	0
26/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3017.9100	2625.9300	3.0179	2.6259	0
26/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	214.8400	322.2000	0.2148	0.3222	1,000
26/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1859.0100	1544.5400	1.8590	1.5445	0
26/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	947.8700	1202.3400	0.9479	1.2023	500
26/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	766.5200	599.1600	0.7665	0.5992	0
26/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1448.4400	1755.5800	1.4484	1.7556	1,080
26/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	487.6500	372.9600	0.4877	0.3730	0
26/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2346.7000	2709.1900	2.3467	2.7092	500
26/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	232.6500	173.3100	0.2327	0.1733	0
26/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5195.4700	5610.5700	5.1955	5.6106	0
26/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	23.8800	17.1500	0.0239	0.0172	1,000
26/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6760.9300	7181.5100	6.7609	7.1815	0
26/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.1000	2.8500	0.0041	0.0029	1,080
26/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9441.7700	9863.5700	9.4418	9.8636	0
26/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0800	0.0500	0.0001	0.0001	500
26/03/2024	2030 On 01-August-24			Bond Future	10.6743	10.5609	89.2382	89.6692	0
26/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	977.0200	1158.5300	0.9770	1.1585	0
26/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2139.5700	1890.0500	2.1396	1.8901	0
26/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	992.9400	1176.2400	0.9929	1.1762	0
26/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2117.0000	1869.2700	2.1170	1.8693	0
26/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1008.8200	1193.8900	1.0088	1.1939	0
26/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2094.4000	1848.4400	2.0944	1.8484	0
26/03/2024	2030 On 07-November-24			Bond Future	10.7839	10.6634	91.3438	91.7840	1,650
26/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1961.8400	2193.3900	1.9618	2.1934	0
26/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2121.8900	1913.2800	2.1219	1.9133	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1981.5800	2214.3800	1.9816	2.2144	0
26/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2105.1200	1897.7600	2.1051	1.8978	0
26/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2001.4000	2235.4600	2.0014	2.2355	0
26/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2088.4600	1882.3600	2.0885	1.8824	0
26/03/2024	2030 On 06-February-25			Bond Future	10.9102	10.7825	89.2962	89.7442	0
26/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1869.5900	2084.2400	1.8696	2.0842	0
26/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2679.4400	2446.1300	2.6794	2.4461	0
26/03/2024	2030 On 08-May-25			Bond Future	11.0759	10.9404	91.1557	91.6109	0
26/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	867.4700	994.0100	0.8675	0.9940	0
26/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4809.3200	4480.6300	4.8093	4.4806	0
26/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1314.3200	1480.0900	1.3143	1.4801	1,640
26/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3925.5800	3636.1200	3.9256	3.6361	0
26/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4207.4100	4516.7700	4.2074	4.5168	0
26/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1628.9400	1483.0700	1.6289	1.4831	1,640
26/03/2024	2032 On 02-May-24			Bond Future	11.4242	11.3133	84.5837	85.0911	133,115
26/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0500	0.2600	0.0001	0.0003	8,500
26/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5333.6300	4826.4900	5.3336	4.8265	0
26/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.2000	0.7900	0.0002	0.0008	1,000
26/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5038.2100	4531.4500	5.0382	4.5315	0
26/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	3.7800	10.2600	0.0038	0.0103	0
26/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4162.6400	3661.7700	4.1626	3.6618	0
26/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	4.3200	11.5000	0.0043	0.0115	0
26/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4114.6600	3614.4900	4.1147	3.6145	0
26/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	4.9100	12.8600	0.0049	0.0129	0
26/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4066.7800	3567.3800	4.0668	3.5674	0
26/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	5.5700	14.3500	0.0056	0.0144	500
26/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4018.9900	3520.4200	4.0190	3.5204	0
26/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	7.1100	17.7000	0.0071	0.0177	500
26/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3923.7500	3426.9900	3.9238	3.4270	0
26/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	13.9200	31.6600	0.0139	0.0317	1,550
26/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3641.0400	3151.4300	3.6410	3.1514	0
26/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	82.7700	148.0800	0.0828	0.1481	1,000
26/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2706.2500	2264.2100	2.7063	2.2642	0
26/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	297.5100	449.4900	0.2975	0.4495	500

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26/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1838.8000	1483.4300	1.8388	1.4834	0
26/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	485.6300	688.9100	0.4856	0.6889	0
26/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1469.2800	1165.2100	1.4693	1.1652	500
26/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	620.4700	853.4100	0.6205	0.8534	0
26/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1281.0100	1006.6000	1.2810	1.0066	17,000
26/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	772.9400	1034.5500	0.7729	1.0346	1,550
26/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1111.9700	866.2300	1.1120	0.8662	0
26/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2140.3500	2545.1600	2.1404	2.5452	0
26/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	405.7000	303.1600	0.4057	0.3032	500
26/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6416.0600	6915.8700	6.4161	6.9159	0
26/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	27.5000	19.9600	0.0275	0.0200	1,000
26/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7541.5300	8045.1700	7.5415	8.0452	0
26/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.6800	9.9700	0.0137	0.0100	500
26/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8216.6800	8721.8600	8.2167	8.7219	0
26/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.8900	5.7200	0.0079	0.0057	1,550
26/03/2024	2032 On 01-August-24			Bond Future	11.5404	11.4242	86.4342	86.9526	0
26/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1009.2200	1208.1600	1.0092	1.2082	0
26/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2859.4000	2539.9300	2.8594	2.5399	0
26/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1025.7200	1226.7300	1.0257	1.2267	0
26/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2830.1900	2512.7900	2.8302	2.5128	0
26/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1042.4000	1245.4800	1.0424	1.2455	0
26/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2801.1900	2485.8600	2.8012	2.4859	0
26/03/2024	2032 On 07-November-24			Bond Future	11.6764	11.5542	84.3065	84.8362	4,260
26/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2054.7900	2311.4000	2.0548	2.3114	0
26/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2952.4800	2679.3500	2.9525	2.6794	0
26/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2075.7000	2333.8300	2.0757	2.3338	0
26/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2929.6000	2657.9900	2.9296	2.6580	0
26/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2096.9900	2356.6200	2.0970	2.3566	0
26/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2907.1400	2637.0300	2.9071	2.6370	0
26/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2431.5100	2713.4000	2.4315	2.7134	1,615
26/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2588.7900	2340.9400	2.5888	2.3409	0
26/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7528.9800	7983.0900	7.5290	7.9831	0
26/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	647.9300	572.3000	0.6479	0.5723	1,615
26/03/2024	2032 On 06-February-25			Bond Future	11.8222	11.6942	86.1173	86.6568	0

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26/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2500.4000	2777.8600	2.5004	2.7779	0
26/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2930.9400	2668.8200	2.9309	2.6688	0
26/03/2024	2032 On 08-May-25			Bond Future	11.9912	11.8570	83.7461	84.2950	0
26/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1116.7400	1277.4300	1.1167	1.2774	0
26/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5675.4400	5287.2500	5.6754	5.2873	0
26/03/2024	2033 On 02-May-24			Bond Future	121.1789	121.2280	121.1789	121.2280	2,064
26/03/2024	2033 On 01-August-24			Bond Future	123.8597	123.9098	123.8597	123.9098	5,754
26/03/2024	2033 On 07-November-24			Bond Future	125.3193	125.3693	125.3193	125.3693	0
26/03/2024	2033 On 06-February-25			Bond Future	128.0423	128.0911	128.0423	128.0911	0
26/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3102.3100	3151.0700	3.1023	3.1511	0
26/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2033 On 08-May-25			Bond Future	129.2150	129.2623	129.2150	129.2623	0
26/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1405.0300	1357.6800	1.4050	1.3577	0
26/03/2024	2037 On 02-May-24			Bond Future	12.6843	12.5751	76.1350	76.6848	69,982
26/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	3.9600	8.7200	0.0040	0.0087	0
26/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6695.2300	6150.2800	6.6952	6.1503	0
26/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	4.2700	9.3400	0.0043	0.0093	0
26/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6638.7900	6094.1500	6.6388	6.0942	0
26/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	4.6000	10.0100	0.0046	0.0100	0
26/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6582.4200	6038.1200	6.5824	6.0381	0
26/03/2024	2037 On 01-August-24			Bond Future	12.8274	12.7136	73.5445	74.1063	84,501
26/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	665.2000	815.6100	0.6652	0.8156	0
26/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4420.1500	4008.7900	4.4202	4.0088	0
26/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	678.8200	831.3000	0.6788	0.8313	0
26/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4381.0000	3971.7100	4.3810	3.9717	0
26/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	692.6200	847.1900	0.6926	0.8472	1,383
26/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4342.0800	3934.8800	4.3421	3.9349	0
26/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3155.3600	3528.2400	3.1554	3.5282	0
26/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1500.7500	1311.8600	1.5008	1.3119	1,383
26/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5371.7100	5832.4200	5.3717	5.8324	0
26/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	725.6600	624.6000	0.7257	0.6246	1,383
26/03/2024	2037 On 07-November-24			Bond Future	12.9801	12.8615	75.2796	75.8538	9,175

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26/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1946.2400	2195.0200	1.9462	2.1950	0
26/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3959.8900	3634.5500	3.9599	3.6346	0
26/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1968.0900	2218.5200	1.9681	2.2185	0
26/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3931.6900	3608.0000	3.9317	3.6080	0
26/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1990.0700	2242.1500	1.9901	2.2422	0
26/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3903.6600	3581.6200	3.9037	3.5816	0
26/03/2024	2037 On 06-February-25			Bond Future	13.1402	13.0168	72.6356	73.2207	0
26/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2290.9600	2555.2500	2.2910	2.5553	0
26/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4116.0100	3795.2200	4.1160	3.7952	0
26/03/2024	2037 On 08-May-25			Bond Future	13.3231	13.1947	74.1462	74.7418	0
26/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1339.7600	1519.6300	1.3398	1.5196	0
26/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6545.3300	6129.6500	6.5453	6.1297	0
26/03/2024	2038 On 02-May-24			Bond Future	132.1416	132.3403	132.1416	132.3403	5,122
26/03/2024	2038 On 01-August-24			Bond Future	133.0027	133.2060	133.0027	133.2060	0
26/03/2024	2038 On 07-November-24			Bond Future	136.1758	136.3821	136.1758	136.3821	0
26/03/2024	2038 On 06-February-25			Bond Future	137.0194	137.2285	137.0194	137.2285	0
26/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1789.4200	1998.4700	1.7894	1.9985	0
26/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2038 On 08-May-25			Bond Future	139.9100	140.1203	139.9100	140.1203	0
26/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	230.0400	440.2900	0.2300	0.4403	0
26/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2040 On 02-May-24			Bond Future	12.9654	12.8361	76.0160	76.6989	132,410
26/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	1.7800	4.7800	0.0018	0.0048	0
26/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7740.8800	7060.9800	7.7409	7.0610	0
26/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	1.9400	5.1600	0.0019	0.0052	0
26/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7679.8500	7000.1700	7.6799	7.0002	0
26/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	2.1100	5.5600	0.0021	0.0056	0
26/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7618.9100	6939.4600	7.6189	6.9395	0
26/03/2024	2040 On 01-August-24			Bond Future	13.1117	12.9769	73.1725	73.8704	7,062
26/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	585.9300	752.0300	0.5859	0.7520	680
26/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	5065.4300	4533.6900	5.0654	4.5337	0
26/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	638.0200	814.1100	0.6380	0.8141	0
26/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4892.3800	4370.6300	4.8924	4.3706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	651.5000	830.1200	0.6515	0.8301	0
26/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4849.7300	4330.5100	4.8497	4.3305	0
26/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	665.1600	846.3200	0.6652	0.8463	0
26/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4807.3300	4290.6500	4.8073	4.2907	0
26/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1688.1500	2014.0800	1.6882	2.0141	0
26/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2894.3900	2522.4800	2.8944	2.5225	680
26/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1860.6000	2205.0000	1.8606	2.2050	7,500
26/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2699.0600	2345.6200	2.6991	2.3456	0
26/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3411.6700	3880.3600	3.4117	3.8804	0
26/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1556.1800	1327.0300	1.5562	1.3270	680
26/03/2024	2040 On 07-November-24			Bond Future	13.2672	13.1267	74.8987	75.6122	8,677
26/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2036.9400	2345.2600	2.0369	2.3453	0
26/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4241.8300	3836.6400	4.2418	3.8366	0
26/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2059.5600	2369.9000	2.0596	2.3699	0
26/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4211.6400	3808.4700	4.2116	3.8085	0
26/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2082.3000	2394.6700	2.0823	2.3947	0
26/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4181.6300	3780.4900	4.1816	3.7805	0
26/03/2024	2040 On 06-February-25			Bond Future	13.4293	13.2832	71.9958	72.7232	0
26/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2194.3700	2506.7400	2.1944	2.5067	0
26/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4623.9800	4208.9300	4.6240	4.2089	0
26/03/2024	2040 On 08-May-25			Bond Future	13.6126	13.4605	73.4925	74.2333	0
26/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1502.7000	1740.6000	1.5027	1.7406	0
26/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6509.7600	6006.7900	6.5098	6.0068	0
26/03/2024	2044 On 02-May-24			Bond Future	13.0742	12.9548	71.9401	72.5660	80,416
26/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.8500	2.3200	0.0009	0.0023	0
26/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8133.6400	7509.2100	8.1336	7.5092	0
26/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.9400	2.5200	0.0009	0.0025	0
26/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	8071.2100	7446.8900	8.0712	7.4469	0
26/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	1.0300	2.7400	0.0010	0.0027	0
26/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	8008.8600	7384.6700	8.0089	7.3847	0
26/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	208.5100	327.7000	0.2085	0.3277	0
26/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3308.6900	2801.9800	3.3087	2.8020	4,200
26/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	516.3400	734.8700	0.5163	0.7349	0
26/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2238.7600	1831.3900	2.2388	1.8314	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
26/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1031.5900	1360.0100	1.0316	1.3600	0
26/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1419.5700	1122.0900	1.4196	1.1221	10,030
26/03/2024	2044 On 01-August-24			Bond Future	13.2170	13.0928	69.1327	69.7722	45,577
26/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	483.5700	615.1400	0.4836	0.6151	0
26/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5562.8400	5054.8500	5.5628	5.0549	0
26/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	494.7300	628.4400	0.4947	0.6284	0
26/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5516.5300	5010.6800	5.5165	5.0107	0
26/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	506.0600	641.9200	0.5061	0.6419	0
26/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5470.4500	4966.7500	5.4705	4.9668	0
26/03/2024	2044 On 07-November-24			Bond Future	13.3685	13.2390	70.7635	71.4174	200
26/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1903.8400	2177.7700	1.9038	2.1778	0
26/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4320.4800	3940.5200	4.3205	3.9405	0
26/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1925.8500	2201.6800	1.9259	2.2017	0
26/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4289.4200	3911.3600	4.2894	3.9114	0
26/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1947.9900	2225.7200	1.9480	2.2257	0
26/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4258.5600	3882.4000	4.2586	3.8824	0
26/03/2024	2044 On 06-February-25			Bond Future	13.5259	13.3912	67.8970	68.5636	0
26/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2304.9600	2591.8300	2.3050	2.5918	0
26/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4867.0400	4487.3300	4.8670	4.4873	0
26/03/2024	2044 On 08-May-25			Bond Future	13.7031	13.5629	69.3083	69.9871	0
26/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1815.5200	2048.3000	1.8155	2.0483	0
26/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6832.0900	6385.9800	6.8321	6.3860	0
26/03/2024	2046 On 02-May-24			Bond Future	113.4140	113.2841	113.4140	113.2841	16,295
26/03/2024	2046 On 01-August-24			Bond Future	115.9229	115.7901	115.9229	115.7901	0
26/03/2024	2046 On 07-November-24			Bond Future	116.4906	116.3536	116.4906	116.3536	0
26/03/2024	2046 On 06-February-25			Bond Future	119.0210	118.8790	119.0210	118.8790	0
26/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5011.0400	4868.9800	5.0110	4.8690	0
26/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2046 On 08-May-25			Bond Future	119.2852	119.1380	119.2852	119.1380	0
26/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2684.8500	2831.9900	2.6849	2.8320	0
26/03/2024	2050 On 02-May-24			Bond Future	115.0630	114.9130	115.0630	114.9130	14,597
26/03/2024	2050 On 01-August-24			Bond Future	115.3117	115.1585	115.3117	115.1585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	2050 On 07-November-24			Bond Future	118.0627	117.9045	118.0627	117.9045	0
26/03/2024	2050 On 06-February-25			Bond Future	118.2705	118.1073	118.2705	118.1073	0
26/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2670.4900	2507.3000	2.6705	2.5073	0
26/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2050 On 08-May-25			Bond Future	120.7652	120.5959	120.7652	120.5959	0
26/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	394.8000	564.1500	0.3948	0.5642	0
26/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	AL37 On 02-May-24			Index Future	934.1950	938.9780	934.1950	938.9780	0
26/03/2024	AL37 On 01-August-24			Index Future	954.6330	959.5200	954.6330	959.5200	0
26/03/2024	AL37 On 07-November-24			Index Future	977.1660	982.1660	977.1660	982.1660	0
26/03/2024	AL37 On 06-February-25			Index Future	998.1790	1003.2830	998.1790	1,003.2830	0
26/03/2024	AL37 On 08-May-25			Index Future	1019.0440	1024.2510	1019.0440	1,024.2510	0
26/03/2024	AL7T On 02-May-24			Index Future	1071.8560	1080.6940	1071.8560	1,080.6940	0
26/03/2024	AL7T On 01-August-24			Index Future	1095.3050	1104.3370	1095.3050	1,104.3370	0
26/03/2024	AL7T On 07-November-24			Index Future	1121.1580	1130.4010	1121.1580	1,130.4010	0
26/03/2024	AL7T On 06-February-25			Index Future	1145.2680	1154.7050	1145.2680	1,154.7050	0
26/03/2024	AL7T On 08-May-25			Index Future	1169.2080	1178.8380	1169.2080	1,178.8380	0
26/03/2024	ALBI On 02-May-24			Index Future	931.8240	938.2580	931.8240	938.2580	94
26/03/2024	ALBI On 01-August-24			Index Future	952.2100	958.7850	952.2100	958.7850	0
26/03/2024	ALBI On 07-November-24			Index Future	974.6850	981.4130	974.6850	981.4130	0
26/03/2024	ALBI On 06-February-25			Index Future	995.6450	1002.5150	995.6450	1,002.5150	0
26/03/2024	ALBI On 08-May-25			Index Future	1016.4580	1023.4660	1016.4580	1,023.4660	0
26/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	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
26/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	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
26/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	ES33 On 02-May-24			Bond Future	13.0779	12.9750	71.4420	71.8754	0
26/03/2024	ES33 On 01-August-24			Bond Future	13.2459	13.1383	73.0225	73.4654	0
26/03/2024	ES33 On 07-November-24			Bond Future	13.4435	13.3307	70.9612	71.4139	0
26/03/2024	ES33 On 06-February-25			Bond Future	13.6521	13.5343	72.5012	72.9624	0
26/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1230.4000	769.2400	1.2304	0.7692	0
26/03/2024	ES33 On 08-May-25			Bond Future	13.8787	13.7556	70.2249	70.6942	0
26/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4547.0800	4077.8400	4.5471	4.0778	0
26/03/2024	ES42 On 02-May-24			Bond Future	13.4693	13.3609	66.9234	67.4504	0
26/03/2024	ES42 On 01-August-24			Bond Future	13.6205	13.5078	68.4039	68.9425	0
26/03/2024	ES42 On 07-November-24			Bond Future	13.7949	13.6772	65.7670	66.3176	0
26/03/2024	ES42 On 06-February-25			Bond Future	13.9701	13.8475	67.1927	67.7540	0
26/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1200.7700	639.4900	1.2008	0.6395	0
26/03/2024	ES42 On 08-May-25			Bond Future	14.1660	14.0383	64.3386	64.9100	0
26/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4292.2500	3720.8600	4.2923	3.7209	0
26/03/2024	GOVI On 02-May-24			GOVI	918.2510	924.5410	918.2510	924.5410	730
26/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	327190.0000	264290.0000	32.7190	26.4290	0
26/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	327290.0000	264390.0000	32.7290	26.4390	0
26/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	327390.0000	264490.0000	32.7390	26.4490	0
26/03/2024	GOVI On 01-August-24			GOVI	938.3400	944.7670	938.3400	944.7670	0
26/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	13970.0000	0.0000	1.3970	0
26/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	50300.0000	0.0000	5.0300	0.0000	0
26/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	13870.0000	0.0000	1.3870	0
26/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	50400.0000	0.0000	5.0400	0.0000	0
26/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	13770.0000	0.0000	1.3770	0
26/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	50500.0000	0.0000	5.0500	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
26/03/2024	GOVI On 07-November-24			GOVI	960.4880	967.0650	960.4880	967.0650	0
26/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	117080.0000	182850.0000	11.7080	18.2850	0
26/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	116980.0000	182750.0000	11.6980	18.2750	0
26/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	116880.0000	182650.0000	11.6880	18.2650	0
26/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 06-February-25			GOVI	981.1420	987.8580	981.1420	987.8580	0
26/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	91420.0000	158580.0000	9.1420	15.8580	0
26/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 08-May-25			GOVI	1001.6520	1008.5030	1001.6520	1,008.5030	0
26/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	203480.0000	134970.0000	20.3480	13.4970	0
26/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/03/2024	IGOV On 02-May-24			Index Future	349.1430	347.2970	349.1430	347.2970	593
26/03/2024	IGOV On 01-August-24			Index Future	356.8670	354.9800	356.8670	354.9800	0
26/03/2024	IGOV On 07-November-24			Index Future	365.3810	363.4480	365.3810	363.4480	0
26/03/2024	IGOV On 06-February-25			Index Future	373.3200	371.3430	373.3200	371.3430	0
26/03/2024	IGOV On 08-May-25			Index Future	381.2030	379.1840	381.2030	379.1840	0
26/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/03/2024	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
26/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
26/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3530	8.3530	91.6470	91.6470	0
26/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3490	91.6500	91.6510	0
26/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3330	8.3380	91.6670	91.6620	0
26/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3300	8.3310	91.6700	91.6690	0
26/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3050	8.3080	91.6950	91.6920	0
26/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2600	8.2680	91.7400	91.7320	0
26/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1050	8.1030	91.8950	91.8970	0
26/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0250	8.0380	91.9750	91.9620	0
26/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8800	7.8830	92.1200	92.1170	0
26/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8500	7.8530	92.1500	92.1470	0
26/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.9250	7.9430	92.0750	92.0570	0
26/03/2024	R035 On 02-May-24			Bond Future	12.2637	12.1384	81.6211	82.2575	161,751
26/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	13.7700	29.5800	0.0138	0.0296	0
26/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5705.0300	5084.4500	5.7050	5.0845	0
26/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	14.7300	31.4300	0.0147	0.0314	0
26/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5650.4200	5030.7300	5.6504	5.0307	0
26/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	15.7400	33.3500	0.0157	0.0334	0
26/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5595.9200	4977.1400	5.5959	4.9771	0
26/03/2024	R035 On 01-August-24			Bond Future	12.3920	12.2614	83.4068	84.0571	0
26/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	849.1000	1054.8700	0.8491	1.0549	0
26/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3909.3700	3464.8200	3.9094	3.4648	0
26/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	865.2700	1073.5700	0.8653	1.0736	0
26/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3873.3800	3431.3600	3.8734	3.4314	0
26/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	881.6200	1092.4600	0.8816	1.0925	0
26/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3837.6100	3398.1300	3.8376	3.3981	0
26/03/2024	R035 On 07-November-24			Bond Future	12.5449	12.4084	80.8594	81.5241	14,838
26/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1989.5600	2283.0900	1.9896	2.2831	0
26/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3833.7200	3462.5200	3.8337	3.4625	0
26/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2011.6100	2307.0600	2.0116	2.3071	0
26/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3805.8100	3436.5300	3.8058	3.4365	0
26/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2033.7900	2331.1500	2.0338	2.3312	0
26/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3778.0700	3410.7000	3.7781	3.4107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R035 On 06-February-25			Bond Future	12.7076	12.5651	82.5963	83.2738	0
26/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2398.0000	2715.8700	2.3980	2.7159	0
26/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3822.8300	3463.1400	3.8228	3.4631	0
26/03/2024	R035 On 08-May-25			Bond Future	12.8813	12.7329	79.8022	80.4920	0
26/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1197.8900	1396.0000	1.1979	1.3960	0
26/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6522.8000	6031.1000	6.5228	6.0311	0
26/03/2024	R053 On 02-May-24			Bond Future	12.9399	12.8200	91.2555	92.0822	5,189
26/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1840.3200	2360.1500	1.8403	2.3602	0
26/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1296.1200	989.2500	1.2961	0.9893	0
26/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1879.7700	2404.9200	1.8798	2.4049	0
26/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1268.0500	966.5000	1.2681	0.9665	0
26/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1919.6200	2450.0200	1.9196	2.4500	0
26/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1240.4800	944.1800	1.2405	0.9442	0
26/03/2024	R053 On 01-August-24			Bond Future	13.0719	12.9470	93.2520	94.0967	0
26/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3049.7100	3533.8900	3.0497	3.5339	0
26/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2661.8900	2301.3200	2.6619	2.3013	0
26/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3087.2100	3574.4400	3.0872	3.5744	0
26/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2632.9300	2275.4100	2.6329	2.2754	0
26/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3124.8900	3615.1700	3.1249	3.6152	0
26/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2604.2500	2249.7800	2.6043	2.2498	0
26/03/2024	R053 On 07-November-24			Bond Future	13.2221	13.0916	89.5801	90.4437	0
26/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2481.9400	2849.6400	2.4819	2.8496	0
26/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5404.1000	4908.1600	5.4041	4.9082	0
26/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2511.1200	2881.4100	2.5111	2.8814	0
26/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5363.6300	4870.2800	5.3636	4.8703	0
26/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2540.2000	2913.0600	2.5402	2.9131	0
26/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5323.1500	4832.3700	5.3232	4.8324	0
26/03/2024	R053 On 06-February-25			Bond Future	13.3747	13.2389	91.5032	92.3837	0
26/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3195.7000	3588.6000	3.1957	3.5886	0
26/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	6072.8000	5585.1500	6.0728	5.5852	0
26/03/2024	R053 On 08-May-25			Bond Future	13.5427	13.4011	87.5379	88.4347	0
26/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2620.4900	2946.3100	2.6205	2.9463	0
26/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8649.8600	8078.8200	8.6499	8.0788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R186 On 02-May-24			Bond Future	9.2652	9.1740	106.7549	106.9672	92,966
26/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3020.3800	2808.0600	3.0204	2.8081	0
26/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2996.2600	2783.9400	2.9963	2.7839	0
26/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2972.1400	2759.8200	2.9721	2.7598	0
26/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1189.1200	1371.5700	1.1891	1.3716	2,030
26/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	115.5700	85.7000	0.1156	0.0857	0
26/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2611.4100	2819.5700	2.6114	2.8196	0
26/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	15.2600	11.1000	0.0153	0.0111	2,030
26/03/2024	R186 On 01-August-24			Bond Future	9.3093	9.2073	103.7824	103.9993	0
26/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	203.2600	256.1600	0.2033	0.2562	0
26/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1550.3700	1386.3200	1.5504	1.3863	0
26/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	208.5600	262.3900	0.2086	0.2624	0
26/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1534.0900	1370.9700	1.5341	1.3710	0
26/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	214.1300	268.9300	0.2141	0.2689	0
26/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1518.0800	1355.9300	1.5181	1.3559	0
26/03/2024	R186 On 07-November-24			Bond Future	9.3674	9.2514	106.2315	106.4524	35,645
26/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	744.2300	845.1800	0.7442	0.8452	0
26/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1196.6800	1076.7800	1.1967	1.0768	0
26/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	754.6000	856.2900	0.7546	0.8563	0
26/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1187.9400	1068.7800	1.1879	1.0688	0
26/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	764.7000	867.1100	0.7647	0.8671	0
26/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1178.9400	1060.5000	1.1789	1.0605	0
26/03/2024	R186 On 06-February-25			Bond Future	9.4667	9.3344	103.1982	103.4218	0
26/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	671.7500	764.0000	0.6718	0.7640	0
26/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1412.6900	1281.2800	1.4127	1.2813	0
26/03/2024	R186 On 08-May-25			Bond Future	9.6461	9.4927	105.3479	105.5738	0
26/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	286.6400	341.4600	0.2866	0.3415	0
26/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2036.8200	1865.7600	2.0368	1.8658	0
26/03/2024	R202 On 02-May-24			Bond Future	259.7017	259.3931	259.7017	259.3931	4,848
26/03/2024	R202 On 01-August-24			Bond Future	260.3693	260.0540	260.3693	260.0540	0
26/03/2024	R202 On 07-November-24			Bond Future	266.5812	266.2553	266.5812	266.2553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R202 On 06-February-25			Bond Future	267.1600	266.8232	267.1600	266.8232	0
26/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	370.0100	33.1900	0.3700	0.0332	0
26/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R202 On 08-May-25			Bond Future	272.7966	272.4465	272.7966	272.4465	0
26/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	486.6100	136.4900	0.4866	0.1365	0
26/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R209 On 02-May-24			Bond Future	12.3608	12.2556	63.0446	63.5138	13,197
26/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	3.5900	7.9200	0.0036	0.0079	0
26/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5615.2500	5150.3600	5.6153	5.1504	0
26/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	3.8500	8.4300	0.0039	0.0084	0
26/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5565.5500	5100.9100	5.5656	5.1009	0
26/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	4.1200	8.9800	0.0041	0.0090	0
26/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5515.9200	5051.5600	5.5159	5.0516	0
26/03/2024	R209 On 01-August-24			Bond Future	12.4811	12.3720	64.4238	64.9033	1,690
26/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	581.9400	712.0100	0.5819	0.7120	0
26/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3753.2800	3403.8600	3.7533	3.4039	0
26/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	594.0600	725.9500	0.5941	0.7260	0
26/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3718.6300	3371.0300	3.7186	3.3710	0
26/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	606.3400	740.0700	0.6063	0.7401	0
26/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3684.1800	3338.4200	3.6842	3.3384	0
26/03/2024	R209 On 07-November-24			Bond Future	12.6188	12.5052	62.7870	63.2771	5,237
26/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1589.8300	1798.9500	1.5898	1.7990	0
26/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3379.5100	3098.5300	3.3795	3.0985	0
26/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1608.4400	1819.0500	1.6084	1.8191	0
26/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3353.4900	3074.0000	3.3535	3.0740	0
26/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1627.1700	1839.2600	1.6272	1.8393	0
26/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3327.6400	3049.6300	3.3276	3.0496	0
26/03/2024	R209 On 06-February-25			Bond Future	12.7605	12.6427	64.1355	64.6350	0
26/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2063.4500	2294.8200	2.0635	2.2948	0
26/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3435.9100	3167.7700	3.4359	3.1678	0
26/03/2024	R209 On 08-May-25			Bond Future	12.9183	12.7961	62.3160	62.8245	0
26/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1145.0700	1298.6200	1.1451	1.2986	0
26/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5608.8400	5253.9300	5.6088	5.2539	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R210 On 02-May-24			Bond Future	233.5375	233.3856	233.5375	233.3856	198
26/03/2024	R210 On 01-August-24			Bond Future	238.7039	238.5486	238.7039	238.5486	300
26/03/2024	R210 On 07-November-24			Bond Future	241.0670	240.9056	241.0670	240.9056	0
26/03/2024	R210 On 06-February-25			Bond Future	246.3044	246.1351	246.3044	246.1351	0
26/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6694.3600	6525.0600	6.6944	6.5251	0
26/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2024	R210 On 08-May-25			Bond Future	248.0966	247.9193	248.0966	247.9193	0
26/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	66.6400	0.0000	0.0666	0.0000	0
26/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	110.7400	0.0000	0.1107	0
26/03/2024	R213 On 02-May-24			Bond Future	11.0538	10.9420	82.2292	82.6909	25,842
26/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	43.1200	78.1200	0.0431	0.0781	0
26/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3307.9000	2881.2000	3.3079	2.8812	0
26/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	46.0600	82.8200	0.0461	0.0828	0
26/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3267.6100	2842.6700	3.2676	2.8427	0
26/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	49.1600	87.7200	0.0492	0.0877	0
26/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3227.5000	2804.3600	3.2275	2.8044	0
26/03/2024	R213 On 01-August-24			Bond Future	11.1548	11.0374	84.0282	84.5000	0
26/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1090.2400	1292.8500	1.0902	1.2929	0
26/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2281.7100	2012.5400	2.2817	2.0125	0
26/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1107.3400	1311.8600	1.1073	1.3119	0
26/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2258.0400	1990.7800	2.2580	1.9908	0
26/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1124.6000	1331.0200	1.1246	1.3310	0
26/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2234.5600	1969.2000	2.2346	1.9692	0
26/03/2024	R213 On 07-November-24			Bond Future	11.2814	11.1576	82.4496	82.9316	10,002
26/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2092.9100	2344.0800	2.0929	2.3441	0
26/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2370.5100	2139.6900	2.3705	2.1397	0
26/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2113.4800	2366.0000	2.1135	2.3660	0
26/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2352.1200	2122.6500	2.3521	2.1227	0
26/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2134.1400	2388.0000	2.1341	2.3880	0
26/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2333.8500	2105.7200	2.3339	2.1057	0
26/03/2024	R213 On 06-February-25			Bond Future	11.4232	11.2930	84.2213	84.7121	0
26/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2444.3000	2700.4200	2.4443	2.7004	0
26/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2719.6600	2484.9000	2.7197	2.4849	0
26/03/2024	R213 On 08-May-25			Bond Future	11.5818	11.4449	82.4164	82.9156	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1060.7100	1210.9200	1.0607	1.2109	0
26/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5034.1100	4685.0900	5.0341	4.6851	0
26/03/2024	R214 On 02-May-24			Bond Future	12.7753	12.6651	58.1915	58.6861	23,326
26/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	1.5100	3.6800	0.0015	0.0037	0
26/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6366.3900	5874.0300	6.3664	5.8740	0
26/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	1.6500	3.9800	0.0017	0.0040	0
26/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6314.0900	5821.8900	6.3141	5.8219	0
26/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	1.8000	4.3000	0.0018	0.0043	0
26/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6261.8600	5769.8300	6.2619	5.7698	0
26/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	113.8900	183.2200	0.1139	0.1832	8,000
26/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3154.8200	2729.6200	3.1548	2.7296	0
26/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	124.9300	199.0800	0.1249	0.1991	5,110
26/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3069.3500	2648.9700	3.0694	2.6490	0
26/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1251.5900	1566.4000	1.2516	1.5664	0
26/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	832.0700	652.3500	0.8321	0.6524	13,110
26/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3339.0900	3789.1500	3.3391	3.7892	0
26/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	167.1300	122.6600	0.1671	0.1227	13,110
26/03/2024	R214 On 01-August-24			Bond Future	12.8944	12.7801	59.4646	59.9700	0
26/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	595.7300	731.4900	0.5957	0.7315	0
26/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3968.9600	3599.3500	3.9690	3.5994	0
26/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	608.0700	745.7300	0.6081	0.7457	0
26/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3933.3000	3565.5900	3.9333	3.5656	0
26/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	620.4700	760.0200	0.6205	0.7600	0
26/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3897.7600	3531.9400	3.8978	3.5319	0
26/03/2024	R214 On 07-November-24			Bond Future	13.0334	12.9146	57.5606	58.0772	0
26/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1691.5500	1913.1100	1.6916	1.9131	0
26/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3613.0800	3318.0200	3.6131	3.3180	0
26/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1710.8200	1933.8900	1.7108	1.9339	0
26/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3586.8800	3293.3300	3.5869	3.2933	0
26/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1730.2100	1954.7800	1.7302	1.9548	0
26/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3560.8400	3268.7900	3.5608	3.2688	0
26/03/2024	R214 On 06-February-25			Bond Future	13.1782	13.0550	58.7970	59.3237	0
26/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1906.8000	2134.1800	1.9068	2.1342	0
26/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3950.4100	3651.1200	3.9504	3.6511	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R214 On 08-May-25			Bond Future	13.3299	13.2023	56.7151	57.2515	0
26/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1415.5800	1596.4500	1.4156	1.5965	0
26/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5514.7600	5159.2800	5.5148	5.1593	0
26/03/2024	R248 On 02-May-24			Bond Future	12.9735	12.8585	70.6765	71.2916	245,753
26/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.2200	0.6500	0.0002	0.0007	0
26/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9340.0900	8725.4400	9.3401	8.7254	0
26/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.4100	1.1400	0.0004	0.0011	0
26/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8944.3000	8329.9500	8.9443	8.3300	0
26/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.4500	1.2500	0.0005	0.0013	0
26/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8878.6800	8264.4000	8.8787	8.2644	0
26/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.5000	1.3600	0.0005	0.0014	0
26/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8813.1700	8198.9500	8.8132	8.1990	0
26/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	224.3800	344.2500	0.2244	0.3443	0
26/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3390.8700	2895.6600	3.3909	2.8957	0
26/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1839.8800	2262.5300	1.8399	2.2625	0
26/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	862.9000	670.4700	0.8629	0.6705	0
26/03/2024	R248 On 01-August-24			Bond Future	13.1015	12.9819	72.2227	72.8512	13,000
26/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	630.8300	785.6000	0.6308	0.7856	0
26/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	5046.8700	4573.1400	5.0469	4.5731	0
26/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	644.4000	801.4500	0.6444	0.8015	0
26/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	5002.2600	4530.8100	5.0023	4.5308	0
26/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	658.2800	817.6400	0.6583	0.8176	0
26/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4958.0400	4488.9000	4.9580	4.4889	0
26/03/2024	R248 On 07-November-24			Bond Future	13.2506	13.1259	69.4749	70.1174	0
26/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1968.0600	2238.0100	1.9681	2.2380	0
26/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4450.5800	4077.9800	4.4506	4.0780	0
26/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1990.4800	2262.2800	1.9905	2.2623	0
26/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4418.5700	4047.8200	4.4186	4.0478	0
26/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2013.2300	2286.8900	2.0132	2.2869	0
26/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4386.9700	4018.0800	4.3870	4.0181	0
26/03/2024	R248 On 06-February-25			Bond Future	13.4060	13.2761	70.9670	71.6220	0
26/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2028.0500	2281.1700	2.0281	2.2812	0
26/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5677.4500	5275.5600	5.6775	5.2756	0
26/03/2024	R248 On 08-May-25			Bond Future	13.5684	13.4334	67.9933	68.6605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1992.3900	2227.9600	1.9924	2.2280	0
26/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	7055.5900	6624.0200	7.0556	6.6240	0
26/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0