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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
28/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	2025 On 02-May-24			Bond Future	178.8865	178.9897	178.8865	178.9897	9,075
28/03/2024	2025 On 01-August-24			Bond Future	181.0178	181.1166	181.0178	181.1166	0
28/03/2024	2025 On 07-November-24			Bond Future	185.3119	185.4381	185.3119	185.4381	0
28/03/2024	2029 On 02-May-24			Bond Future	129.1377	129.4364	129.1377	129.4364	7,295
28/03/2024	2029 On 01-August-24			Bond Future	131.9994	132.2999	131.9994	132.2999	728
28/03/2024	2029 On 07-November-24			Bond Future	133.7324	134.0581	133.7324	134.0581	0
28/03/2024	2029 On 06-February-25			Bond Future	136.6698	136.9714	136.6698	136.9714	0
28/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4269.8100	4571.3600	4.2698	4.5714	0
28/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2029 On 08-May-25			Bond Future	138.1754	138.4338	138.1754	138.4338	0
28/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	325.4000	583.8400	0.3254	0.5838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2030 On 02-May-24			Bond Future	10.6474	10.5880	90.9592	91.1920	128,324
28/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	3.8300	7.7800	0.0038	0.0078	1,000
28/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3973.8200	3745.0200	3.9738	3.7450	0
28/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	15.9500	26.4200	0.0160	0.0264	0
28/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3368.8200	3146.5400	3.3688	3.1465	0
28/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	17.3400	28.4000	0.0173	0.0284	0
28/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3329.2500	3107.5600	3.3293	3.1076	0
28/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	18.8100	30.5200	0.0188	0.0305	0
28/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3289.7800	3068.7400	3.2898	3.0687	0
28/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	151.3000	196.7000	0.1513	0.1967	1,000
28/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	2083.9100	1896.5600	2.0839	1.8966	0
28/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	787.8600	906.5700	0.7879	0.9066	500
28/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	894.9500	780.9100	0.8950	0.7809	0
28/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1251.7600	1400.2000	1.2518	1.4002	1,080
28/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	579.4100	495.1000	0.5794	0.4951	0
28/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2109.3000	2292.6200	2.1093	2.2926	500
28/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	283.6900	234.2600	0.2837	0.2343	0
28/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	4914.3600	5139.0600	4.9144	5.1391	0
28/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	31.2100	23.1600	0.0312	0.0232	1,000
28/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6474.0200	6705.0000	6.4740	6.7050	0
28/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.6300	3.8600	0.0056	0.0039	1,080
28/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9153.3700	9386.0700	9.1534	9.3861	0
28/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1200	0.0700	0.0001	0.0001	500
28/03/2024	2030 On 01-August-24			Bond Future	10.7514	10.6894	88.9468	89.1813	500
28/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	834.2100	949.7300	0.8342	0.9497	0
28/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2288.1300	2169.2100	2.2881	2.1692	0
28/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	848.4200	965.4000	0.8484	0.9654	0
28/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2263.8500	2146.3900	2.2639	2.1464	0
28/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	862.7800	981.0200	0.8628	0.9810	0
28/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2239.7300	2123.5300	2.2397	2.1235	0
28/03/2024	2030 On 07-November-24			Bond Future	10.8693	10.7998	91.0332	91.2858	1,650
28/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1748.0500	1928.5000	1.7481	1.9285	0
28/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2218.7200	2146.6000	2.2187	2.1466	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1766.5700	1948.0700	1.7666	1.9481	0
28/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2200.7300	2129.6600	2.2007	2.1297	0
28/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	1785.4700	1967.7300	1.7855	1.9677	0
28/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2183.1500	2112.8400	2.1832	2.1128	0
28/03/2024	2030 On 06-February-25			Bond Future	10.9948	10.9271	89.0007	89.2372	0
28/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1691.1300	1839.3400	1.6911	1.8393	0
28/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2796.4700	2708.1900	2.7965	2.7082	0
28/03/2024	2030 On 08-May-25			Bond Future	11.1561	11.0938	90.8878	91.0959	0
28/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	659.9600	849.7900	0.6600	0.8498	0
28/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4869.7200	4851.4600	4.8697	4.8515	0
28/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1050.7400	1291.2000	1.0507	1.2912	1,640
28/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3929.9100	3962.2800	3.9299	3.9623	0
28/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	3851.0700	4164.8400	3.8511	4.1648	0
28/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1540.5100	1646.1900	1.5405	1.6462	1,640
28/03/2024	2032 On 02-May-24			Bond Future	11.4973	11.4382	84.2513	84.5200	134,818
28/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.2400	0.0400	0.0002	0.0000	8,500
28/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5666.2100	5397.3000	5.6662	5.3973	0
28/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.6600	0.1400	0.0007	0.0001	1,000
28/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5371.0600	5101.8300	5.3711	5.1018	0
28/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	6.9200	2.9700	0.0069	0.0030	0
28/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4498.1700	4225.5100	4.4982	4.2255	0
28/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	7.6800	3.4100	0.0077	0.0034	0
28/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4450.4100	4177.4300	4.4504	4.1774	0
28/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	8.5200	3.9000	0.0085	0.0039	0
28/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4402.7800	4129.4500	4.4028	4.1295	0
28/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	9.4200	4.4400	0.0094	0.0044	500
28/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4355.2300	4081.5400	4.3552	4.0815	0
28/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	11.4700	5.7200	0.0115	0.0057	500
28/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	4260.5000	3986.0400	4.2605	3.9860	0
28/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	19.8700	11.4900	0.0199	0.0115	1,550
28/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3979.3800	3702.2900	3.9794	3.7023	0
28/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	90.6200	72.9200	0.0906	0.0729	1,000
28/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	3046.4900	2760.0800	3.0465	2.7601	0
28/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	286.8100	273.7300	0.2868	0.2737	500

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28/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	2160.4900	1878.7000	2.1605	1.8787	0
28/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	453.6100	453.7700	0.4536	0.4538	0
28/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1769.6500	1501.1000	1.7697	1.5011	500
28/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	572.7600	584.0700	0.5728	0.5841	0
28/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1565.6900	1308.2900	1.5657	1.3083	17,000
28/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	707.4000	732.2700	0.7074	0.7323	1,550
28/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1378.8200	1134.9800	1.3788	1.1350	0
28/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	1952.3800	2081.1800	1.9524	2.0812	0
28/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	550.1200	410.2100	0.5501	0.4102	500
28/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6093.6000	6351.4100	6.0936	6.3514	0
28/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	37.4300	26.5300	0.0374	0.0265	1,000
28/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7208.9700	7477.1700	7.2090	7.4772	0
28/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.5100	13.0000	0.0135	0.0130	500
28/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	7883.3000	8152.5300	7.8833	8.1525	0
28/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	6.9000	7.4200	0.0069	0.0074	1,550
28/03/2024	2032 On 01-August-24			Bond Future	11.6163	11.5550	86.0977	86.3691	0
28/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	897.8600	980.3200	0.8979	0.9803	0
28/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	3084.5900	2895.5900	3.0846	2.8956	0
28/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	913.8100	996.5400	0.9138	0.9965	0
28/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	3054.8300	2866.1000	3.0548	2.8661	0
28/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	929.9200	1012.9300	0.9299	1.0129	0
28/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	3025.2600	2836.8100	3.0253	2.8368	0
28/03/2024	2032 On 07-November-24			Bond Future	11.7590	11.6917	83.9505	84.2401	4,260
28/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	1801.6100	2019.1600	1.8016	2.0192	0
28/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	3055.3300	2983.2600	3.0553	2.9833	0
28/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	1821.6500	2039.8700	1.8217	2.0399	0
28/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	3031.5800	2960.1800	3.0316	2.9602	0
28/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	1842.0600	2060.9600	1.8421	2.0610	0
28/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	3008.2400	2937.5200	3.0082	2.9375	0
28/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2163.4600	2392.5700	2.1635	2.3926	1,615
28/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2676.7700	2616.2600	2.6768	2.6163	0
28/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7108.6700	7469.1000	7.1087	7.4691	0
28/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	583.6500	654.4600	0.5837	0.6545	1,615
28/03/2024	2032 On 06-February-25			Bond Future	11.9041	11.8383	85.7740	86.0498	0

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28/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2332.1100	2463.1700	2.3321	2.4632	0
28/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	3105.9000	2961.2100	3.1059	2.9612	0
28/03/2024	2032 On 08-May-25			Bond Future	12.0696	12.0080	83.4273	83.6775	0
28/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	860.4200	1095.2600	0.8604	1.0953	0
28/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5737.9400	5722.5300	5.7379	5.7225	0
28/03/2024	2033 On 02-May-24			Bond Future	121.2803	121.1319	121.2803	121.1319	2,064
28/03/2024	2033 On 01-August-24			Bond Future	123.9680	123.8117	123.9680	123.8117	5,754
28/03/2024	2033 On 07-November-24			Bond Future	125.4137	125.2705	125.4137	125.2705	0
28/03/2024	2033 On 06-February-25			Bond Future	128.1685	127.9928	128.1685	127.9928	0
28/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3228.4700	3052.8400	3.2285	3.0528	0
28/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2033 On 08-May-25			Bond Future	129.3909	129.1653	129.3909	129.1653	0
28/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1229.1400	1454.7500	1.2291	1.4548	0
28/03/2024	2037 On 02-May-24			Bond Future	12.7213	12.6929	75.9501	76.0921	69,995
28/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	2.3400	3.2900	0.0023	0.0033	0
28/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6878.5300	6737.5500	6.8785	6.7376	0
28/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	2.5400	3.5600	0.0025	0.0036	0
28/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6821.9800	6681.0700	6.8220	6.6811	0
28/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	2.7600	3.8500	0.0028	0.0039	0
28/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6765.5000	6624.6600	6.7655	6.6247	0
28/03/2024	2037 On 01-August-24			Bond Future	12.8653	12.8363	73.3584	73.5006	84,501
28/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	562.2500	648.9000	0.5623	0.6489	0
28/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4503.2900	4447.7300	4.5033	4.4477	0
28/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	574.5600	662.3200	0.5746	0.6623	0
28/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4462.8300	4408.3800	4.4628	4.4084	0
28/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	587.0500	675.9100	0.5871	0.6759	1,383
28/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4422.6000	4369.2500	4.4226	4.3693	0
28/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	2960.0700	3119.3700	2.9601	3.1194	0
28/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1491.5500	1508.6400	1.4916	1.5086	1,383
28/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5168.3800	5330.0300	5.1684	5.3300	0
28/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	708.4200	727.8600	0.7084	0.7279	1,383
28/03/2024	2037 On 07-November-24			Bond Future	13.0219	12.9894	75.0788	75.2348	9,175

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28/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1727.1800	1922.0500	1.7272	1.9221	0
28/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3941.6500	3980.5000	3.9417	3.9805	0
28/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1748.1700	1943.7600	1.7482	1.9438	0
28/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3912.5900	3952.1600	3.9126	3.9522	0
28/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1769.0600	1965.5900	1.7691	1.9656	0
28/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3883.4700	3923.9800	3.8835	3.9240	0
28/03/2024	2037 On 06-February-25			Bond Future	13.1799	13.1498	72.4486	72.5902	0
28/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2094.5200	2266.7500	2.0945	2.2668	0
28/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4106.6400	4137.2800	4.1066	4.1373	0
28/03/2024	2037 On 08-May-25			Bond Future	13.3585	13.3330	73.9831	74.1002	3,975
28/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1155.9400	1323.4300	1.1559	1.3234	0
28/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6524.6000	6575.0500	6.5246	6.5751	0
28/03/2024	2037 On 08-May-25	13.35	Call	Bond Future	3345.8800	3411.3100	3.3459	3.4113	7,500
28/03/2024	2037 On 08-May-25	13.35	Put	Bond Future	3384.8300	3333.2200	3.3848	3.3332	0
28/03/2024	2038 On 02-May-24			Bond Future	132.0011	131.9953	132.0011	131.9953	5,122
28/03/2024	2038 On 01-August-24			Bond Future	132.8642	132.8535	132.8642	132.8535	0
28/03/2024	2038 On 07-November-24			Bond Future	136.0159	136.0231	136.0159	136.0231	0
28/03/2024	2038 On 06-February-25			Bond Future	136.8889	136.8643	136.8889	136.8643	0
28/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1658.8500	1634.3400	1.6589	1.6343	0
28/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2038 On 08-May-25			Bond Future	139.8272	139.7522	139.8272	139.7522	0
28/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	147.1600	72.2400	0.1472	0.0722	0
28/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2040 On 02-May-24			Bond Future	12.9618	12.9639	76.0350	76.0243	132,487
28/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	1.3100	1.5600	0.0013	0.0016	0
28/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7721.3800	7732.3300	7.7214	7.7323	0
28/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	1.4300	1.7000	0.0014	0.0017	0
28/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7660.3100	7671.2800	7.6603	7.6713	0
28/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	1.5600	1.8500	0.0016	0.0019	0
28/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7599.3300	7610.3200	7.5993	7.6103	0
28/03/2024	2040 On 01-August-24			Bond Future	13.1073	13.1100	73.1948	73.1811	7,062
28/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	528.7700	581.9400	0.5288	0.5819	680
28/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4986.0000	5052.9000	4.9860	5.0529	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	578.3500	633.9000	0.5784	0.6339	0
28/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4810.4400	4879.7200	4.8104	4.8797	0
28/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	591.1800	647.3500	0.5912	0.6474	0
28/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4767.1400	4837.0400	4.7671	4.8370	0
28/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	604.3200	660.9800	0.6043	0.6610	0
28/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4724.2200	4794.6100	4.7242	4.7946	0
28/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1605.2700	1683.2600	1.6053	1.6833	0
28/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2789.2400	2880.9600	2.7892	2.8810	680
28/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1776.8900	1855.7700	1.7769	1.8558	7,500
28/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2593.0800	2685.6900	2.5931	2.6857	0
28/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3339.0300	3408.3100	3.3390	3.4083	0
28/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1461.2700	1544.2800	1.4613	1.5443	680
28/03/2024	2040 On 07-November-24			Bond Future	13.2647	13.2654	74.9113	74.9077	8,677
28/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	1886.3000	2034.1800	1.8863	2.0342	0
28/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4078.6300	4230.0900	4.0786	4.2301	0
28/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	1908.6500	2056.8100	1.9087	2.0568	0
28/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4048.1700	4199.9100	4.0482	4.1999	0
28/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	1931.1400	2079.5500	1.9311	2.0796	0
28/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4017.9100	4169.9000	4.0179	4.1699	0
28/03/2024	2040 On 06-February-25			Bond Future	13.4230	13.4274	72.0266	72.0052	0
28/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2016.8800	2193.2500	2.0169	2.1933	0
28/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4415.6100	4613.4700	4.4156	4.6135	0
28/03/2024	2040 On 08-May-25			Bond Future	13.6003	13.6105	73.5518	73.5024	0
28/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1251.4200	1502.1300	1.2514	1.5021	0
28/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6199.1900	6499.2300	6.1992	6.4992	0
28/03/2024	2044 On 02-May-24			Bond Future	13.0504	13.0625	72.0643	72.0011	81,243
28/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.7700	0.7900	0.0008	0.0008	0
28/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8009.3000	8072.5900	8.0093	8.0726	0
28/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.8400	0.8700	0.0008	0.0009	0
28/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7946.8500	8010.1500	7.9469	8.0102	0
28/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.9100	0.9600	0.0009	0.0010	0
28/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7884.4800	7947.8000	7.8845	7.9478	0
28/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	199.2000	208.6100	0.1992	0.2086	0
28/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3175.1200	3247.8000	3.1751	3.2478	4,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	509.6200	520.3600	0.5096	0.5204	0
28/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2107.7800	2181.7900	2.1078	2.1818	10,030
28/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1038.5000	1043.3000	1.0385	1.0433	0
28/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1302.2200	1370.2900	1.3022	1.3703	10,030
28/03/2024	2044 On 01-August-24			Bond Future	13.1917	13.2048	69.2622	69.1950	44,540
28/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	445.0600	489.5500	0.4451	0.4896	0
28/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5394.7500	5506.4800	5.3948	5.5065	0
28/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	455.7200	500.8300	0.4557	0.5008	0
28/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5347.9400	5460.2900	5.3479	5.4603	0
28/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	466.6500	512.3000	0.4667	0.5123	0
28/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5301.4600	5414.3500	5.3015	5.4144	0
28/03/2024	2044 On 07-November-24			Bond Future	13.3440	13.3558	70.8865	70.8275	200
28/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1789.9400	1922.7900	1.7899	1.9228	0
28/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4083.6300	4275.4700	4.0836	4.2755	0
28/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1811.7500	1944.9700	1.8118	1.9450	0
28/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4052.3700	4244.5800	4.0524	4.2446	0
28/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1833.6900	1967.2700	1.8337	1.9673	0
28/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4021.3100	4213.8800	4.0213	4.2139	0
28/03/2024	2044 On 06-February-25			Bond Future	13.4969	13.5126	68.0397	67.9626	0
28/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2254.9700	2326.5600	2.2550	2.3266	0
28/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4674.3700	4823.0700	4.6744	4.8231	0
28/03/2024	2044 On 08-May-25			Bond Future	13.6673	13.6891	69.4802	69.3756	0
28/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1668.2200	1833.3000	1.6682	1.8333	0
28/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6512.8400	6782.5400	6.5128	6.7825	0
28/03/2024	2046 On 02-May-24			Bond Future	113.1608	113.4152	113.1608	113.4152	16,295
28/03/2024	2046 On 01-August-24			Bond Future	115.6684	115.9243	115.6684	115.9243	0
28/03/2024	2046 On 07-November-24			Bond Future	116.2147	116.4924	116.2147	116.4924	0
28/03/2024	2046 On 06-February-25			Bond Future	118.7668	119.0234	118.7668	119.0234	0
28/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4756.8200	5013.4400	4.7568	5.0134	0
28/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2046 On 08-May-25			Bond Future	119.0696	119.2886	119.0696	119.2886	0
28/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2900.3600	2681.4300	2.9004	2.6814	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	2050 On 02-May-24			Bond Future	114.4901	114.6777	114.4901	114.6777	14,597
28/03/2024	2050 On 01-August-24			Bond Future	114.7306	114.9181	114.7306	114.9181	0
28/03/2024	2050 On 07-November-24			Bond Future	117.4520	117.6599	117.4520	117.6599	0
28/03/2024	2050 On 06-February-25			Bond Future	117.6749	117.8597	117.6749	117.8597	0
28/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2074.8500	2259.6600	2.0749	2.2597	0
28/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2050 On 08-May-25			Bond Future	120.2005	120.3462	120.2005	120.3462	0
28/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	959.5100	813.7600	0.9595	0.8138	0
28/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	AL37 On 02-May-24			Index Future	931.1200	933.6020	931.1200	933.6020	0
28/03/2024	AL37 On 01-August-24			Index Future	951.5250	954.0270	951.5250	954.0270	0
28/03/2024	AL37 On 07-November-24			Index Future	973.8540	976.5470	973.8540	976.5470	0
28/03/2024	AL37 On 06-February-25			Index Future	995.0270	997.5500	995.0270	997.5500	0
28/03/2024	AL37 On 08-May-25			Index Future	1016.1910	1018.4070	1016.1910	1,018.4070	0
28/03/2024	AL7T On 02-May-24			Index Future	1069.0610	1071.9910	1069.0610	1,071.9910	0
28/03/2024	AL7T On 01-August-24			Index Future	1092.4890	1095.4430	1092.4890	1,095.4430	0
28/03/2024	AL7T On 07-November-24			Index Future	1118.1260	1121.3020	1118.1260	1,121.3020	0
28/03/2024	AL7T On 06-February-25			Index Future	1142.4360	1145.4180	1142.4360	1,145.4180	0
28/03/2024	AL7T On 08-May-25			Index Future	1166.7350	1169.3670	1166.7350	1,169.3670	0
28/03/2024	ALBI On 02-May-24			Index Future	930.8150	931.9570	930.8150	931.9570	91
28/03/2024	ALBI On 01-August-24			Index Future	951.2120	952.3460	951.2120	952.3460	0
28/03/2024	ALBI On 07-November-24			Index Future	973.5350	974.8270	973.5350	974.8270	0
28/03/2024	ALBI On 06-February-25			Index Future	994.7010	995.7930	994.7010	995.7930	0
28/03/2024	ALBI On 08-May-25			Index Future	1015.8580	1016.6130	1015.8580	1,016.6130	0
28/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C025 On 31-January-25			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
28/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	CI58 On 31-January-58			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
28/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	ES33 On 02-May-24			Bond Future	13.1246	13.0965	71.2469	71.3645	0
28/03/2024	ES33 On 01-August-24			Bond Future	13.2940	13.2652	72.8257	72.9433	0
28/03/2024	ES33 On 07-November-24			Bond Future	13.4964	13.4637	70.7500	70.8803	0
28/03/2024	ES33 On 06-February-25			Bond Future	13.7032	13.6733	72.3026	72.4188	0
28/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1428.9700	1312.8200	1.4290	1.3128	0
28/03/2024	ES33 On 08-May-25			Bond Future	13.9253	13.9009	70.0487	70.1411	0
28/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4723.2700	4630.9100	4.7233	4.6309	0
28/03/2024	ES42 On 02-May-24			Bond Future	13.4603	13.4625	66.9669	66.9564	0
28/03/2024	ES42 On 01-August-24			Bond Future	13.6106	13.6134	68.4509	68.4377	0
28/03/2024	ES42 On 07-November-24			Bond Future	13.7866	13.7875	65.8058	65.8017	0
28/03/2024	ES42 On 06-February-25			Bond Future	13.9577	13.9622	67.2488	67.2285	0
28/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1144.7000	1165.0000	1.1447	1.1650	0
28/03/2024	ES42 On 08-May-25			Bond Future	14.1475	14.1577	64.4211	64.3754	0
28/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4209.8400	4255.4500	4.2098	4.2555	0
28/03/2024	GOVI On 02-May-24			GOVI	917.0810	918.2710	917.0810	918.2710	730
28/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	338890.0000	326990.0000	33.8890	32.6990	0
28/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	338990.0000	327090.0000	33.8990	32.7090	0
28/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	339090.0000	327190.0000	33.9090	32.7190	0
28/03/2024	GOVI On 01-August-24			GOVI	937.1780	938.3610	937.1780	938.3610	0
28/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	61920.0000	50090.0000	6.1920	5.0090	0
28/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	62020.0000	50190.0000	6.2020	5.0190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	62120.0000	50290.0000	6.2120	5.0290	0
28/03/2024	GOVI On 07-November-24			GOVI	959.1710	960.5120	959.1710	960.5120	0
28/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	103910.0000	117320.0000	10.3910	11.7320	0
28/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	103810.0000	117220.0000	10.3810	11.7220	0
28/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	103710.0000	117120.0000	10.3710	11.7120	0
28/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 06-February-25			GOVI	980.0250	981.1700	980.0250	981.1700	0
28/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	80250.0000	91700.0000	8.0250	9.1700	0
28/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 08-May-25			GOVI	1000.8700	1001.6840	1000.8700	1,001.6840	0
28/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	211300.0000	203160.0000	21.1300	20.3160	0
28/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/03/2024	IGOV On 02-May-24			Index Future	346.8570	347.1490	346.8570	347.1490	593
28/03/2024	IGOV On 01-August-24			Index Future	354.5430	354.8280	354.5430	354.8280	0
28/03/2024	IGOV On 07-November-24			Index Future	362.9530	363.2940	362.9530	363.2940	0
28/03/2024	IGOV On 06-February-25			Index Future	370.9250	371.1890	370.9250	371.1890	0
28/03/2024	IGOV On 08-May-25			Index Future	378.8940	379.0290	378.8940	379.0290	0
28/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
28/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3530	8.3530	91.6470	91.6470	0
28/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3490	8.3480	91.6510	91.6520	0
28/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3410	91.6600	91.6590	0
28/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3380	8.3380	91.6620	91.6620	0
28/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3310	8.3300	91.6690	91.6700	0
28/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3080	8.3080	91.6920	91.6920	0
28/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2680	8.2690	91.7320	91.7310	0
28/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1030	8.0990	91.8970	91.9010	0
28/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0380	8.0380	91.9620	91.9620	0
28/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8830	7.8830	92.1170	92.1170	0
28/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8530	7.8530	92.1470	92.1470	0
28/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.9430	7.9390	92.0570	92.0610	0
28/03/2024	R035 On 02-May-24			Bond Future	12.3263	12.2876	81.3055	81.5001	161,953
28/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	7.5000	10.8400	0.0075	0.0108	0
28/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	6014.4100	5823.1100	6.0144	5.8231	0
28/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	8.0600	11.6300	0.0081	0.0116	0
28/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5959.4000	5768.3300	5.9594	5.7683	0
28/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	8.6500	12.4600	0.0087	0.0125	0
28/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5904.4800	5713.6500	5.9045	5.7137	0
28/03/2024	R035 On 01-August-24			Bond Future	12.4567	12.4170	83.0872	83.2832	0
28/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	698.8900	808.1600	0.6989	0.8082	0
28/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	4078.7000	3992.0300	4.0787	3.9920	0
28/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	713.4000	823.8200	0.7134	0.8238	0
28/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	4041.0500	3955.5300	4.0411	3.9555	0
28/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	727.9500	839.6600	0.7280	0.8397	0
28/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	4003.4800	3919.2500	4.0035	3.9193	0
28/03/2024	R035 On 07-November-24			Bond Future	12.6150	12.5710	80.5212	80.7330	14,838
28/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1724.2100	1931.7400	1.7242	1.9317	0
28/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3906.5500	3902.2500	3.9066	3.9023	0
28/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	1745.2600	1953.4100	1.7453	1.9534	0
28/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3877.6400	3873.9600	3.8776	3.8740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	1766.2100	1975.2200	1.7662	1.9752	0
28/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3848.6700	3845.8500	3.8487	3.8459	0
28/03/2024	R035 On 06-February-25			Bond Future	12.7767	12.7348	82.2704	82.4675	0
28/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2189.6100	2336.4900	2.1896	2.3365	0
28/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3940.3400	3890.0900	3.9403	3.8901	0
28/03/2024	R035 On 08-May-25			Bond Future	12.9470	12.9097	79.4996	79.6711	0
28/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1029.7500	1160.1200	1.0298	1.1601	0
28/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6657.2700	6616.1200	6.6573	6.6161	0
28/03/2024	R053 On 02-May-24			Bond Future	12.9265	12.9233	91.3474	91.3695	5,189
28/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1919.2200	1884.4200	1.9192	1.8844	0
28/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1283.1600	1226.2500	1.2832	1.2263	0
28/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1959.1500	1924.6800	1.9592	1.9247	0
28/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1255.5700	1198.9900	1.2556	1.1990	0
28/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1999.3500	1965.3400	1.9994	1.9653	0
28/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1228.3500	1172.2300	1.2284	1.1722	0
28/03/2024	R053 On 01-August-24			Bond Future	13.0574	13.0546	93.3493	93.3685	0
28/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3227.8600	3101.5200	3.2279	3.1015	0
28/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2742.7300	2597.1700	2.7427	2.5972	0
28/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3265.7800	3139.4400	3.2658	3.1394	0
28/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2714.1900	2568.6300	2.7142	2.5686	0
28/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3303.8800	3177.5500	3.3039	3.1776	0
28/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2685.9300	2540.3800	2.6859	2.5404	0
28/03/2024	R053 On 07-November-24			Bond Future	13.2088	13.2039	89.6671	89.6995	0
28/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2568.5000	2521.8300	2.5685	2.5218	0
28/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5403.6500	5324.5600	5.4037	5.3246	0
28/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2598.2800	2551.3400	2.5983	2.5513	0
28/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5363.7800	5284.4200	5.3638	5.2844	0
28/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2628.2400	2580.7500	2.6282	2.5808	0
28/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5324.1800	5244.2700	5.3242	5.2443	0
28/03/2024	R053 On 06-February-25			Bond Future	13.3575	13.3557	91.6141	91.6255	0
28/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3184.0100	3240.7800	3.1840	3.2408	0
28/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5950.2100	5995.5900	5.9502	5.9956	0
28/03/2024	R053 On 08-May-25			Bond Future	13.5193	13.5228	87.6850	87.6632	0
28/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2407.2600	2658.1700	2.4073	2.6582	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8289.4900	8562.2300	8.2895	8.5622	0
28/03/2024	R186 On 02-May-24			Bond Future	9.2886	9.2698	106.7006	106.7442	92,736
28/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3074.7100	3031.0600	3.0747	3.0311	0
28/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	3050.5900	3006.9400	3.0506	3.0069	0
28/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	3026.4700	2982.8200	3.0265	2.9828	0
28/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1140.2900	1176.1500	1.1403	1.1762	2,030
28/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	121.0700	113.2800	0.1211	0.1133	0
28/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2558.0400	2599.8200	2.5580	2.5998	0
28/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	16.2200	14.3500	0.0162	0.0144	2,030
28/03/2024	R186 On 01-August-24			Bond Future	9.3337	9.3145	103.7307	103.7715	0
28/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	183.1800	199.0300	0.1832	0.1990	0
28/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1581.9400	1557.0300	1.5819	1.5570	0
28/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	188.3200	204.2600	0.1883	0.2043	0
28/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1565.5000	1540.6800	1.5655	1.5407	0
28/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	193.5700	209.7600	0.1936	0.2098	0
28/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1549.1700	1524.6000	1.5492	1.5246	0
28/03/2024	R186 On 07-November-24			Bond Future	9.4028	9.3732	106.1643	106.2206	35,645
28/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	654.8900	737.4900	0.6549	0.7375	0
28/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1174.5300	1200.8500	1.1745	1.2009	0
28/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	664.9100	747.8100	0.6649	0.7478	0
28/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1165.4400	1192.0600	1.1654	1.1921	0
28/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	675.0000	757.8700	0.6750	0.7579	0
28/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1156.4300	1183.0200	1.1564	1.1830	0
28/03/2024	R186 On 06-February-25			Bond Future	9.4924	9.4730	103.1547	103.1874	0
28/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	604.6800	666.0800	0.6047	0.6661	0
28/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1389.0300	1417.7800	1.3890	1.4178	0
28/03/2024	R186 On 08-May-25			Bond Future	9.6497	9.6532	105.3426	105.3374	0
28/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	277.2300	283.4900	0.2772	0.2835	0
28/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2032.6800	2044.1600	2.0327	2.0442	0
28/03/2024	R202 On 02-May-24			Bond Future	259.0997	259.0892	259.0997	259.0892	4,848

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R202 On 01-August-24			Bond Future	259.7639	259.7435	259.7639	259.7435	0
28/03/2024	R202 On 07-November-24			Bond Future	265.9260	265.9409	265.9260	265.9409	0
28/03/2024	R202 On 06-February-25			Bond Future	266.5543	266.5073	266.5543	266.5073	0
28/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	235.6700	282.6600	0.2357	0.2827	0
28/03/2024	R202 On 08-May-25			Bond Future	272.2765	272.1312	272.2765	272.1312	0
28/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	33.4800	178.7600	0.0335	0.1788	0
28/03/2024	R209 On 02-May-24			Bond Future	12.4084	12.3797	62.8337	62.9605	13,217
28/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	3.0500	2.7800	0.0031	0.0028	0
28/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5825.5400	5698.5300	5.8255	5.6985	0
28/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	3.3000	2.9800	0.0033	0.0030	0
28/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5775.8300	5648.7700	5.7758	5.6488	0
28/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	3.5700	3.2000	0.0036	0.0032	0
28/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5726.2000	5599.0900	5.7262	5.5991	0
28/03/2024	R209 On 01-August-24			Bond Future	12.5300	12.5008	64.2107	64.3379	1,690
28/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	520.3500	556.4100	0.5204	0.5564	0
28/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3904.7300	3813.6400	3.9047	3.8136	0
28/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	531.7100	568.1700	0.5317	0.5682	0
28/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3869.3200	3778.6300	3.8693	3.7786	0
28/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	543.3400	580.0900	0.5433	0.5801	0
28/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3834.2200	3743.8200	3.8342	3.7438	0
28/03/2024	R209 On 07-November-24			Bond Future	12.6717	12.6392	62.5603	62.6992	5,237
28/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1495.0200	1549.9700	1.4950	1.5500	0
28/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3511.3900	3427.4100	3.5114	3.4274	0
28/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1513.3100	1568.3100	1.5133	1.5683	0
28/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3485.0500	3401.1200	3.4851	3.4011	0
28/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1531.9100	1586.7600	1.5319	1.5868	0
28/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3459.0700	3374.9900	3.4591	3.3750	0
28/03/2024	R209 On 06-February-25			Bond Future	12.8119	12.7817	63.9191	64.0461	0
28/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	1927.6300	2020.2000	1.9276	2.0202	0
28/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3516.4400	3482.0800	3.5164	3.4821	0
28/03/2024	R209 On 08-May-25			Bond Future	12.9661	12.9403	62.1187	62.2250	0
28/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1030.9600	1116.6500	1.0310	1.1167	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5692.0400	5671.4200	5.6920	5.6714	0
28/03/2024	R210 On 02-May-24			Bond Future	233.3244	233.3621	233.3244	233.3621	198
28/03/2024	R210 On 01-August-24			Bond Future	238.4950	238.5247	238.4950	238.5247	300
28/03/2024	R210 On 07-November-24			Bond Future	240.8214	240.8843	240.8214	240.8843	0
28/03/2024	R210 On 06-February-25			Bond Future	246.1107	246.1186	246.1107	246.1186	0
28/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6500.6600	6508.5800	6.5007	6.5086	0
28/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R210 On 08-May-25			Bond Future	247.9896	247.9087	247.9896	247.9087	0
28/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	40.3600	121.3000	0.0404	0.1213	0
28/03/2024	R213 On 02-May-24			Bond Future	11.1272	11.0679	81.9276	82.1710	25,843
28/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	13.3900	37.4700	0.0134	0.0375	0
28/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3579.8000	3360.4300	3.5798	3.3604	0
28/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	14.7000	40.1100	0.0147	0.0401	0
28/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3537.8800	3319.8400	3.5379	3.3198	0
28/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	16.1100	42.9100	0.0161	0.0429	0
28/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3496.0800	3279.4300	3.4961	3.2794	0
28/03/2024	R213 On 01-August-24			Bond Future	11.2312	11.1697	83.7230	83.9687	0
28/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	943.2000	1060.9700	0.9432	1.0610	0
28/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2439.8200	2311.9200	2.4398	2.3119	0
28/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	959.1600	1077.8100	0.9592	1.0778	0
28/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2415.0100	2287.9900	2.4150	2.2880	0
28/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	975.0900	1094.8100	0.9751	1.0948	0
28/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2390.2000	2264.2500	2.3902	2.2643	0
28/03/2024	R213 On 07-November-24			Bond Future	11.3650	11.2970	82.1261	82.3889	10,002
28/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	1841.6500	2058.1500	1.8417	2.0582	0
28/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2442.8000	2396.4500	2.4428	2.3965	0
28/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	1861.2400	2078.5400	1.8612	2.0785	0
28/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2423.4300	2377.8800	2.4234	2.3779	0
28/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	1880.6800	2099.0300	1.8807	2.0990	0
28/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2403.9400	2359.4400	2.4039	2.3594	0
28/03/2024	R213 On 06-February-25			Bond Future	11.5061	11.4396	83.9106	84.1596	0
28/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2156.1300	2409.6200	2.1561	2.4096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2742.1900	2746.6700	2.7422	2.7467	0
28/03/2024	R213 On 08-May-25			Bond Future	11.6608	11.5990	82.1298	82.3538	0
28/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	836.6500	1040.5800	0.8367	1.0406	0
28/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5096.5900	5076.5800	5.0966	5.0766	0
28/03/2024	R214 On 02-May-24			Bond Future	12.7672	12.7689	58.2275	58.2200	23,326
28/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	1.5500	1.3700	0.0016	0.0014	0
28/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6330.4100	6337.8200	6.3304	6.3378	0
28/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	1.6900	1.4900	0.0017	0.0015	0
28/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6278.1100	6285.5000	6.2781	6.2855	0
28/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	1.8400	1.6300	0.0018	0.0016	0
28/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6225.8800	6233.2600	6.2259	6.2333	0
28/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	115.7700	111.1400	0.1158	0.1111	8,000
28/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3120.6800	3123.6400	3.1207	3.1236	0
28/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	126.9600	122.0700	0.1270	0.1221	5,110
28/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3035.3600	3038.0600	3.0354	3.0381	0
28/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1267.1700	1254.1800	1.2672	1.2542	0
28/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	811.6300	806.2300	0.8116	0.8062	13,110
28/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3367.3000	3356.7400	3.3673	3.3567	0
28/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	159.3200	156.3500	0.1593	0.1564	13,110
28/03/2024	R214 On 01-August-24			Bond Future	12.8855	12.8878	59.5036	59.4936	0
28/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	543.9500	597.3400	0.5440	0.5973	0
28/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3878.2100	3941.5400	3.8782	3.9415	0
28/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	555.6900	609.7400	0.5557	0.6097	0
28/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3841.9500	3905.9400	3.8420	3.9059	0
28/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	567.7100	622.1800	0.5677	0.6222	0
28/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3806.0300	3870.4400	3.8060	3.8704	0
28/03/2024	R214 On 07-November-24			Bond Future	13.0260	13.0265	57.5926	57.5905	0
28/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1570.9700	1698.2100	1.5710	1.6982	0
28/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3460.5200	3589.8800	3.4605	3.5899	0
28/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1590.0700	1717.5600	1.5901	1.7176	0
28/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3434.1500	3563.7600	3.4342	3.5638	0
28/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1609.1200	1737.0200	1.6091	1.7370	0
28/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3407.7700	3537.7900	3.4078	3.5378	0
28/03/2024	R214 On 06-February-25			Bond Future	13.1672	13.1710	58.8436	58.8277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1762.7500	1915.1200	1.7628	1.9151	0
28/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3759.7600	3928.0300	3.7598	3.9280	0
28/03/2024	R214 On 08-May-25			Bond Future	13.3133	13.3223	56.7843	56.7468	0
28/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1201.9300	1422.4400	1.2019	1.4224	0
28/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5232.0000	5489.9800	5.2320	5.4900	0
28/03/2024	R248 On 02-May-24			Bond Future	12.9551	12.9670	70.7743	70.7108	245,910
28/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.1800	0.1900	0.0002	0.0002	0
28/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9242.2500	9305.7200	9.2423	9.3057	0
28/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.3100	0.3600	0.0003	0.0004	0
28/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8846.4000	8909.9100	8.8464	8.9099	0
28/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.3400	0.4000	0.0003	0.0004	0
28/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8780.7700	8844.2900	8.7808	8.8443	0
28/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.3700	0.4400	0.0004	0.0004	0
28/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8715.2400	8778.7700	8.7152	8.7788	0
28/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	209.5000	220.2200	0.2095	0.2202	0
28/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3278.1900	3352.3700	3.2782	3.3524	0
28/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1850.9300	1844.7400	1.8509	1.8447	0
28/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	776.1500	833.4200	0.7762	0.8334	0
28/03/2024	R248 On 01-August-24			Bond Future	13.0818	13.0948	72.3253	72.2578	13,000
28/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	578.3900	632.4300	0.5784	0.6324	0
28/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4891.8300	5013.3800	4.8918	5.0134	0
28/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	591.4700	646.0500	0.5915	0.6461	0
28/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4846.7300	4968.8200	4.8467	4.9688	0
28/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	604.8800	659.9900	0.6049	0.6600	0
28/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4802.0400	4924.6600	4.8020	4.9247	0
28/03/2024	R248 On 07-November-24			Bond Future	13.2320	13.2436	69.5703	69.5110	0
28/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1833.8300	1975.8700	1.8338	1.9759	0
28/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4220.9500	4422.3100	4.2210	4.4223	0
28/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1856.3600	1998.3700	1.8564	1.9984	0
28/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4189.0500	4390.3800	4.1891	4.3904	0
28/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	1879.0300	2021.2100	1.8790	2.0212	0
28/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4157.3700	4358.8700	4.1574	4.3589	0
28/03/2024	R248 On 06-February-25			Bond Future	13.3831	13.3986	71.0814	71.0041	0
28/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	1852.7600	2036.4100	1.8528	2.0364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5387.7900	5648.7300	5.3878	5.6487	0
28/03/2024	R248 On 08-May-25			Bond Future	13.5393	13.5606	68.1361	68.0316	0
28/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1799.0600	2000.8400	1.7991	2.0008	0
28/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6719.4800	7025.7700	6.7195	7.0258	0
28/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0