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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
15/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	2025 On 02-May-24			Bond Future	178.9343	178.8987	178.9343	178.8987	9,075
15/03/2024	2025 On 01-August-24			Bond Future	181.0649	181.0362	181.0649	181.0362	0
15/03/2024	2025 On 07-November-24			Bond Future	185.3792	185.3424	185.3792	185.3424	0
15/03/2024	2029 On 02-May-24			Bond Future	128.5655	128.7351	128.5655	128.7351	7,165
15/03/2024	2029 On 01-August-24			Bond Future	131.4128	131.5916	131.4128	131.5916	728
15/03/2024	2029 On 07-November-24			Bond Future	133.1463	133.3241	133.1463	133.3241	0
15/03/2024	2029 On 06-February-25			Bond Future	136.0257	136.2059	136.0257	136.2059	0
15/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3625.6700	3805.8700	3.6257	3.8059	0
15/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2029 On 08-May-25			Bond Future	137.4596	137.6394	137.4596	137.6394	0
15/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	390.4100	210.5600	0.3904	0.2106	0
15/03/2024	2030 On 02-May-24			Bond Future	10.3972	10.3049	91.9449	92.3120	127,052
15/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	74.7100	135.0200	0.0747	0.1350	1,000
15/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3059.0700	2752.2300	3.0591	2.7522	0
15/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	153.3200	245.2000	0.1533	0.2452	0
15/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2520.5600	2245.2900	2.5206	2.2453	0
15/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	160.1200	254.3800	0.1601	0.2544	0
15/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2486.4000	2213.5100	2.4864	2.2135	0
15/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	167.1300	263.7000	0.1671	0.2637	0
15/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2452.4700	2181.8900	2.4525	2.1819	0
15/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	533.5700	711.6900	0.5336	0.7117	1,000
15/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1480.5500	1291.5200	1.4806	1.2915	0
15/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1509.7700	1782.3300	1.5098	1.7823	500
15/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	631.2300	536.6400	0.6312	0.5366	0
15/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2074.7700	2374.7300	2.0748	2.3747	1,080
15/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	416.7900	349.6000	0.4168	0.3496	0
15/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3025.2600	3355.1400	3.0253	3.3551	500
15/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	214.0200	176.7500	0.2140	0.1768	0
15/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5894.3200	6251.8800	5.8943	6.2519	0
15/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	25.5400	15.9500	0.0255	0.0160	1,000
15/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7458.9700	7823.9200	7.4590	7.8239	0
15/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.9500	2.7500	0.0050	0.0028	1,080
15/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10139.0300	10506.1000	10.1390	10.5061	0
15/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1500	0.0700	0.0002	0.0001	500
15/03/2024	2030 On 01-August-24			Bond Future	10.4866	10.3878	89.9530	90.3321	0
15/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1376.9000	1595.2300	1.3769	1.5952	0
15/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1824.6700	1663.8500	1.8247	1.6639	0
15/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1395.9300	1615.7300	1.3959	1.6157	0
15/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1805.2100	1645.8600	1.8052	1.6459	0
15/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1415.1000	1636.3600	1.4151	1.6364	0
15/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1785.9000	1628.0100	1.7859	1.6280	0
15/03/2024	2030 On 07-November-24			Bond Future	10.5848	10.4807	92.0727	92.4570	1,650
15/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2444.7800	2707.6300	2.4448	2.7076	0
15/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1875.9400	1754.5300	1.8759	1.7545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2466.5300	2730.0400	2.4665	2.7300	0
15/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1861.1800	1740.4300	1.8612	1.7404	0
15/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2488.0800	2752.8300	2.4881	2.7528	0
15/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1846.2500	1726.7400	1.8463	1.7267	0
15/03/2024	2030 On 06-February-25			Bond Future	10.7011	10.5907	90.0313	90.4227	0
15/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2328.3600	2555.1000	2.3284	2.5551	0
15/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2403.1200	2238.4300	2.4031	2.2384	0
15/03/2024	2030 On 08-May-25			Bond Future	10.8550	10.7380	91.8995	92.2962	0
15/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1136.1500	1291.3200	1.1362	1.2913	0
15/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4334.2400	4092.7000	4.3342	4.0927	0
15/03/2024	2032 On 02-May-24			Bond Future	11.2565	11.1650	85.3525	85.7757	128,273
15/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	4.3500	26.3800	0.0044	0.0264	8,500
15/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4569.1400	4167.9400	4.5691	4.1679	0
15/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	8.4800	40.0000	0.0085	0.0400	1,000
15/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4277.7000	3885.9900	4.2777	3.8860	0
15/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	42.3200	116.3200	0.0423	0.1163	0
15/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3432.3900	3083.1600	3.4324	3.0832	0
15/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	45.5900	122.6800	0.0456	0.1227	0
15/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3387.1400	3041.0000	3.3871	3.0410	0
15/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	49.0800	129.2300	0.0491	0.1292	0
15/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3342.1600	2999.0800	3.3422	2.9991	0
15/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	52.7800	136.0300	0.0528	0.1360	500
15/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3297.4100	2957.4300	3.2974	2.9574	0
15/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	60.7600	150.4700	0.0608	0.1505	500
15/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3208.6100	2875.0900	3.2086	2.8751	0
15/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	90.2800	200.2300	0.0903	0.2002	1,550
15/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2948.6100	2635.3300	2.9486	2.6353	0
15/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	274.8700	460.9000	0.2749	0.4609	1,000
15/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2129.5600	1892.3600	2.1296	1.8924	0
15/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	651.9700	913.7500	0.6520	0.9138	500
15/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1424.4700	1263.0200	1.4245	1.2630	0
15/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	922.7800	1216.8800	0.9228	1.2169	0
15/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1137.6400	1008.5100	1.1376	1.0085	500
15/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1102.3000	1412.3700	1.1023	1.4124	0

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15/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	994.0500	880.8900	0.9941	0.8809	17,000
15/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1295.9700	1620.2100	1.2960	1.6202	1,550
15/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	866.2100	767.2200	0.8662	0.7672	0
15/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2838.3000	3220.4000	2.8383	3.2204	0
15/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	334.8600	293.7300	0.3349	0.2937	500
15/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7187.5800	7605.5700	7.1876	7.6056	0
15/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	30.2300	24.9900	0.0302	0.0250	1,000
15/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8313.0800	8730.7000	8.3131	8.7307	0
15/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.4400	10.8300	0.0164	0.0108	500
15/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8987.6900	9406.7000	8.9877	9.4067	0
15/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	10.1100	5.8900	0.0101	0.0059	1,550
15/03/2024	2032 On 01-August-24			Bond Future	11.3642	11.2676	87.2219	87.6582	0
15/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1436.5300	1687.8400	1.4365	1.6878	0
15/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2498.9800	2314.0700	2.4990	2.3141	0
15/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1456.8900	1710.1400	1.4569	1.7101	0
15/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2473.6300	2290.6600	2.4736	2.2907	0
15/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1477.4200	1732.3700	1.4774	1.7324	0
15/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2448.4800	2267.2100	2.4485	2.2672	0
15/03/2024	2032 On 07-November-24			Bond Future	11.4915	11.3905	85.1102	85.5532	2,074
15/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2508.2000	2799.5300	2.5082	2.7995	0
15/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2602.1300	2450.5500	2.6021	2.4506	0
15/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2531.4300	2824.2000	2.5314	2.8242	0
15/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2581.5700	2431.4300	2.5816	2.4314	0
15/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2555.0400	2848.9700	2.5550	2.8490	0
15/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2561.4300	2412.4500	2.5614	2.4125	0
15/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2921.8000	3234.4600	2.9218	3.2345	1,615
15/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2275.3200	2145.0700	2.2753	2.1451	0
15/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8252.8300	8650.2800	8.2528	8.6503	0
15/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	568.0200	522.5600	0.5680	0.5226	1,615
15/03/2024	2032 On 06-February-25			Bond Future	11.6300	11.5242	86.9293	87.3807	0
15/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3036.0600	3311.6100	3.0361	3.3116	0
15/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2654.5800	2478.7200	2.6546	2.4787	0
15/03/2024	2032 On 08-May-25			Bond Future	11.7906	11.6799	84.5686	85.0267	0
15/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1439.5200	1617.5600	1.4395	1.6176	0

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15/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5175.7000	4895.6600	5.1757	4.8957	0
15/03/2024	2033 On 02-May-24			Bond Future	120.7556	120.8671	120.7556	120.8671	2,064
15/03/2024	2033 On 01-August-24			Bond Future	123.4298	123.5491	123.4298	123.5491	5,754
15/03/2024	2033 On 07-November-24			Bond Future	124.8764	124.9934	124.8764	124.9934	0
15/03/2024	2033 On 06-February-25			Bond Future	127.5769	127.6952	127.5769	127.6952	0
15/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2636.9300	2755.1600	2.6369	2.7552	0
15/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2033 On 08-May-25			Bond Future	128.7327	128.8496	128.7327	128.8496	0
15/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1887.3100	1770.4300	1.8873	1.7704	0
15/03/2024	2037 On 02-May-24			Bond Future	12.5101	12.4193	77.0148	77.4797	69,922
15/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	29.8200	56.9200	0.0298	0.0569	0
15/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5841.3000	5403.5000	5.8413	5.4035	0
15/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	31.4800	59.7700	0.0315	0.0598	0
15/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5786.2100	5349.6000	5.7862	5.3496	0
15/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	33.2100	62.7300	0.0332	0.0627	0
15/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5731.2400	5295.8600	5.7312	5.2959	0
15/03/2024	2037 On 01-August-24			Bond Future	12.6455	12.5502	74.4455	74.9240	84,501
15/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1062.7300	1288.4800	1.0627	1.2885	0
15/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3916.7000	3663.9500	3.9167	3.6640	0
15/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1080.5800	1308.3300	1.0806	1.3083	0
15/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3881.7800	3631.0300	3.8818	3.6310	0
15/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1098.7700	1328.5300	1.0988	1.3285	1,383
15/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3847.2500	3598.5100	3.8473	3.5985	0
15/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3917.8700	4304.7800	3.9179	4.3048	0
15/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1362.2800	1270.6900	1.3623	1.2707	1,383
15/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6230.1700	6651.4600	6.2302	6.6515	0
15/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	683.1400	625.9300	0.6831	0.6259	1,383
15/03/2024	2037 On 07-November-24			Bond Future	12.7907	12.6920	76.1995	76.6860	9,175
15/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2447.7800	2763.2500	2.4478	2.7633	0
15/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3541.5300	3370.5100	3.5415	3.3705	0
15/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2472.1600	2788.9800	2.4722	2.7890	0
15/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3515.8600	3346.1900	3.5159	3.3462	0

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15/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2496.6600	2814.8300	2.4967	2.8148	0
15/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3490.3500	3322.0300	3.4904	3.3220	0
15/03/2024	2037 On 06-February-25			Bond Future	12.9444	12.8416	73.5674	74.0635	0
15/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2879.8400	3151.0700	2.8798	3.1511	0
15/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3773.1000	3548.3000	3.7731	3.5483	0
15/03/2024	2037 On 08-May-25			Bond Future	13.1199	13.0132	75.0919	75.5959	0
15/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1756.5700	1978.9900	1.7566	1.9790	0
15/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6016.4300	5734.8900	6.0164	5.7349	0
15/03/2024	2038 On 02-May-24			Bond Future	131.4129	131.4292	131.4129	131.4292	5,122
15/03/2024	2038 On 01-August-24			Bond Future	132.2621	132.2843	132.2621	132.2843	0
15/03/2024	2038 On 07-November-24			Bond Future	135.4132	135.4307	135.4132	135.4307	0
15/03/2024	2038 On 06-February-25			Bond Future	136.2291	136.2453	136.2291	136.2453	0
15/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	999.0600	1015.2900	0.9991	1.0153	0
15/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2038 On 08-May-25			Bond Future	139.0931	139.1055	139.0931	139.1055	0
15/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	586.9000	574.5000	0.5869	0.5745	0
15/03/2024	2040 On 02-May-24			Bond Future	12.8275	12.7622	76.7447	77.0932	139,269
15/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	14.6600	27.2600	0.0147	0.0273	0
15/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7025.0500	6689.1300	7.0251	6.6891	0
15/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	15.5700	28.8300	0.0156	0.0288	0
15/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6964.7700	6629.5100	6.9648	6.6295	0
15/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	16.5400	30.4700	0.0165	0.0305	0
15/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6904.6300	6570.0400	6.9046	6.5700	0
15/03/2024	2040 On 01-August-24			Bond Future	12.9676	12.8990	73.9191	74.2786	3,312
15/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	858.0100	964.3100	0.8580	0.9643	680
15/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4590.9100	4337.7300	4.5909	4.3377	0
15/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	923.4300	1100.1400	0.9234	1.1001	0
15/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4431.1900	4248.4200	4.4312	4.2484	0
15/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	940.3300	1118.7200	0.9403	1.1187	0
15/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4391.9600	4210.8700	4.3920	4.2109	0
15/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	957.2600	1137.4800	0.9573	1.1375	0
15/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4352.8300	4173.5700	4.3528	4.1736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2156.6500	2344.0000	2.1567	2.3440	0
15/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2616.2900	2444.1600	2.6163	2.4442	680
15/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4026.0500	4280.7100	4.0261	4.2807	0
15/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1423.9600	1319.1400	1.4240	1.3191	680
15/03/2024	2040 On 07-November-24			Bond Future	13.1173	13.0464	75.6607	76.0254	8,677
15/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2478.8800	2745.8800	2.4789	2.7459	0
15/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3921.8000	3824.1200	3.9218	3.8241	0
15/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2503.8300	2771.8900	2.5038	2.7719	0
15/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3893.9400	3797.3200	3.8939	3.7973	0
15/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2528.9100	2798.2500	2.5289	2.7983	0
15/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3866.2700	3770.9300	3.8663	3.7709	0
15/03/2024	2040 On 06-February-25			Bond Future	13.2746	13.2009	72.7662	73.1378	0
15/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2639.2000	2845.7900	2.6392	2.8458	0
15/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4298.3700	4133.3400	4.2984	4.1333	0
15/03/2024	2040 On 08-May-25			Bond Future	13.4523	13.3760	74.2734	74.6505	0
15/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1983.0600	2182.8000	1.9831	2.1828	0
15/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6209.1600	6031.8500	6.2092	6.0319	0
15/03/2024	2044 On 02-May-24			Bond Future	12.9307	12.8757	72.6938	72.9864	78,077
15/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	8.8900	16.8300	0.0089	0.0168	0
15/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7387.9800	7103.2500	7.3880	7.1033	0
15/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	9.5000	17.8500	0.0095	0.0179	0
15/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7326.0700	7041.7500	7.3261	7.0418	0
15/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	10.1500	18.9300	0.0102	0.0189	0
15/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7264.2800	6980.3900	7.2643	6.9804	0
15/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	477.6100	614.2100	0.4776	0.6142	0
15/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2824.0900	2668.0200	2.8241	2.6680	4,200
15/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	941.6200	1133.8000	0.9416	1.1338	0
15/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1910.3400	1809.8500	1.9103	1.8099	10,030
15/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1599.1100	1834.9400	1.5991	1.8349	0
15/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1233.3900	1176.5500	1.2334	1.1766	10,030
15/03/2024	2044 On 01-August-24			Bond Future	13.0673	13.0094	69.9046	70.2069	37,227
15/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	729.0000	875.3300	0.7290	0.8753	0
15/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5036.3100	4880.4100	5.0363	4.8804	0
15/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	743.5300	891.4100	0.7435	0.8914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4993.3700	4839.0200	4.9934	4.8390	0
15/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	758.2500	907.6700	0.7583	0.9077	0
15/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4950.6800	4797.8700	4.9507	4.7979	0
15/03/2024	2044 On 07-November-24			Bond Future	13.2127	13.1530	71.5516	71.8579	0
15/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2345.1900	2594.4200	2.3452	2.5944	0
15/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3973.8000	3916.7100	3.9738	3.9167	0
15/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2369.4700	2619.8700	2.3695	2.6199	0
15/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3945.0100	3889.0900	3.9450	3.8891	0
15/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2394.0800	2645.4200	2.3941	2.6454	0
15/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3916.6200	3861.6400	3.9166	3.8616	0
15/03/2024	2044 On 06-February-25			Bond Future	13.3651	13.3030	68.6945	69.0066	0
15/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2628.0200	2823.1700	2.6280	2.8232	0
15/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4392.6300	4275.7300	4.3926	4.2757	0
15/03/2024	2044 On 08-May-25			Bond Future	13.5363	13.4720	70.1171	70.4334	0
15/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1952.3700	2141.2200	1.9524	2.1412	0
15/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6160.0500	6032.6100	6.1601	6.0326	0
15/03/2024	2046 On 02-May-24			Bond Future	112.7752	112.5313	112.7752	112.5313	16,295
15/03/2024	2046 On 01-August-24			Bond Future	115.2726	115.0283	115.2726	115.0283	0
15/03/2024	2046 On 07-November-24			Bond Future	115.8228	115.5677	115.8228	115.5677	0
15/03/2024	2046 On 06-February-25			Bond Future	118.3268	118.0649	118.3268	118.0649	0
15/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4316.7900	4054.9200	4.3168	4.0549	0
15/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2046 On 08-May-25			Bond Future	118.5707	118.2998	118.5707	118.2998	0
15/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3399.2700	3670.2000	3.3993	3.6702	0
15/03/2024	2050 On 02-May-24			Bond Future	113.8518	113.8658	113.8518	113.8658	14,597
15/03/2024	2050 On 01-August-24			Bond Future	114.0773	114.0964	114.0773	114.0964	0
15/03/2024	2050 On 07-November-24			Bond Future	116.7952	116.8102	116.7952	116.8102	0
15/03/2024	2050 On 06-February-25			Bond Future	116.9660	116.9801	116.9660	116.9801	0
15/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1365.9700	1380.0500	1.3660	1.3801	0
15/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	2050 On 08-May-25			Bond Future	119.4245	119.4354	119.4245	119.4354	0
15/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1735.4700	1724.6200	1.7355	1.7246	0
15/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	AL37 On 02-May-24			Index Future	941.5840	945.5040	941.5840	945.5040	0
15/03/2024	AL37 On 01-August-24			Index Future	962.2070	966.2540	962.2070	966.2540	0
15/03/2024	AL37 On 07-November-24			Index Future	984.8960	988.9990	984.8960	988.9990	0
15/03/2024	AL37 On 06-February-25			Index Future	1005.9840	1010.1640	1005.9840	1,010.1640	0
15/03/2024	AL37 On 08-May-25			Index Future	1026.9520	1031.1900	1026.9520	1,031.1900	0
15/03/2024	AL7T On 02-May-24			Index Future	1084.2530	1090.0720	1084.2530	1,090.0720	0
15/03/2024	AL7T On 01-August-24			Index Future	1108.0010	1113.9950	1108.0010	1,113.9950	0
15/03/2024	AL7T On 07-November-24			Index Future	1134.1280	1140.2180	1134.1280	1,140.2180	0
15/03/2024	AL7T On 06-February-25			Index Future	1158.4120	1164.6200	1158.4120	1,164.6200	0
15/03/2024	AL7T On 08-May-25			Index Future	1182.5570	1188.8600	1182.5570	1,188.8600	0
15/03/2024	ALBI On 02-May-24			Index Future	940.1840	944.0950	940.1840	944.0950	94
15/03/2024	ALBI On 01-August-24			Index Future	960.7770	964.8140	960.7770	964.8140	0
15/03/2024	ALBI On 07-November-24			Index Future	983.4320	987.5260	983.4320	987.5260	0
15/03/2024	ALBI On 06-February-25			Index Future	1004.4890	1008.6600	1004.4890	1,008.6600	0
15/03/2024	ALBI On 08-May-25			Index Future	1025.4260	1029.6540	1025.4260	1,029.6540	0
15/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/03/2024	C040 On 31-January-40			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
15/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	ES33 On 02-May-24			Bond Future	12.8862	12.7903	72.2519	72.6617	0
15/03/2024	ES33 On 01-August-24			Bond Future	13.0451	12.9442	73.8520	74.2740	0
15/03/2024	ES33 On 07-November-24			Bond Future	13.2333	13.1281	71.8083	72.2373	0
15/03/2024	ES33 On 06-February-25			Bond Future	13.4337	13.3237	73.3591	73.7966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	64.9700	0.0000	0.0650	0
15/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	372.5100	0.0000	0.3725	0.0000	0
15/03/2024	ES33 On 08-May-25			Bond Future	13.6512	13.5365	71.0956	71.5400	0
15/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3676.4400	3232.0000	3.6764	3.2320	0
15/03/2024	ES42 On 02-May-24			Bond Future	13.4711	13.4111	66.9148	67.2057	0
15/03/2024	ES42 On 01-August-24			Bond Future	13.6220	13.5590	68.3967	68.6969	0
15/03/2024	ES42 On 07-November-24			Bond Future	13.7970	13.7317	65.7574	66.0619	0
15/03/2024	ES42 On 06-February-25			Bond Future	13.9738	13.9058	67.1757	67.4859	0
15/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1217.8200	907.5700	1.2178	0.9076	0
15/03/2024	ES42 On 08-May-25			Bond Future	14.1711	14.1005	64.3160	64.6306	0
15/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4314.9400	4000.3000	4.3149	4.0003	0
15/03/2024	GOVI On 02-May-24			GOVI	926.5670	930.4620	926.5670	930.4620	730
15/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	244030.0000	205080.0000	24.4030	20.5080	0
15/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	244130.0000	205180.0000	24.4130	20.5180	0
15/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	244230.0000	205280.0000	24.4230	20.5280	0
15/03/2024	GOVI On 01-August-24			GOVI	946.8610	950.8830	946.8610	950.8830	0
15/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	34910.0000	75130.0000	3.4910	7.5130	0
15/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	34810.0000	75030.0000	3.4810	7.5030	0
15/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	34710.0000	74930.0000	3.4710	7.4930	0
15/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 07-November-24			GOVI	969.1880	973.2660	969.1880	973.2660	0
15/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	204080.0000	244860.0000	20.4080	24.4860	0
15/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	203980.0000	244760.0000	20.3980	24.4760	0
15/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	203880.0000	244660.0000	20.3880	24.4660	0
15/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 06-February-25			GOVI	989.9400	994.0950	989.9400	994.0950	0
15/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	179400.0000	220950.0000	17.9400	22.0950	0
15/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 08-May-25			GOVI	1010.5740	1014.7860	1010.5740	1,014.7860	0
15/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	114260.0000	72140.0000	11.4260	7.2140	0
15/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/03/2024	IGOV On 02-May-24			Index Future	345.5050	345.5820	345.5050	345.5820	593
15/03/2024	IGOV On 01-August-24			Index Future	353.1570	353.2500	353.1570	353.2500	0
15/03/2024	IGOV On 07-November-24			Index Future	361.5730	361.6540	361.5730	361.6540	0
15/03/2024	IGOV On 06-February-25			Index Future	369.3950	369.4740	369.3950	369.4740	0
15/03/2024	IGOV On 08-May-25			Index Future	377.1730	377.2430	377.1730	377.2430	0
15/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3510	91.6500	91.6490	0
15/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3200	8.3550	91.6800	91.6450	0
15/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.3300	91.7000	91.6700	0
15/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2800	8.3120	91.7200	91.6880	0
15/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2800	8.2320	91.7200	91.7680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2700	8.2450	91.7300	91.7550	0
15/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1600	8.0650	91.8400	91.9350	0
15/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.9000	7.7690	92.1000	92.2310	0
15/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.7800	7.6250	92.2200	92.3750	0
15/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.6600	7.5300	92.3400	92.4700	0
15/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.6700	7.5750	92.3300	92.4250	0
15/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.7200	7.6450	92.2800	92.3550	0
15/03/2024	R035 On 02-May-24			Bond Future	12.0771	11.9809	82.5714	83.0675	161,972
15/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	75.7200	132.5000	0.0757	0.1325	0
15/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4816.6700	4377.4200	4.8167	4.3774	0
15/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	79.4300	138.1500	0.0794	0.1382	0
15/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4764.8100	4327.5000	4.7648	4.3275	0
15/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	83.2400	143.9800	0.0832	0.1440	0
15/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4713.1100	4277.8200	4.7131	4.2778	0
15/03/2024	R035 On 01-August-24			Bond Future	12.1971	12.0962	84.3800	84.8905	0
15/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1320.3300	1582.2500	1.3203	1.5823	0
15/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3407.3700	3158.8200	3.4074	3.1588	0
15/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1340.7700	1604.9500	1.3408	1.6050	0
15/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3375.6500	3129.3600	3.3757	3.1294	0
15/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1361.5800	1627.6300	1.3616	1.6276	0
15/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3344.3400	3099.9200	3.3443	3.0999	0
15/03/2024	R035 On 07-November-24			Bond Future	12.3414	12.2365	81.8531	82.3721	14,838
15/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2519.5800	2929.3800	2.5196	2.9294	0
15/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3370.0300	3260.7700	3.3700	3.2608	0
15/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2544.5900	2955.8300	2.5446	2.9558	0
15/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3345.0800	3237.2600	3.3451	3.2373	0
15/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2569.7200	2982.3800	2.5697	2.9824	0
15/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3320.2900	3213.8900	3.3203	3.2139	0
15/03/2024	R035 On 06-February-25			Bond Future	12.4966	12.3871	83.6029	84.1321	0
15/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3076.2500	3368.8200	3.0763	3.3688	0
15/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3494.5100	3257.8800	3.4945	3.2579	0
15/03/2024	R035 On 08-May-25			Bond Future	12.6621	12.5484	80.8238	81.3614	0
15/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1673.4600	1966.1900	1.6735	1.9662	0
15/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5976.8000	5731.8700	5.9768	5.7319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R053 On 02-May-24			Bond Future	12.7958	12.7305	92.2503	92.7077	5,189
15/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2677.7700	3072.9400	2.6778	3.0729	0
15/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1138.8000	1076.5800	1.1388	1.0766	0
15/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2722.5600	3119.4500	2.7226	3.1195	0
15/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1116.0700	1055.5700	1.1161	1.0556	0
15/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2767.6500	3166.3500	2.7677	3.1664	0
15/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1093.7400	1035.0500	1.0937	1.0351	0
15/03/2024	R053 On 01-August-24			Bond Future	12.9215	12.8530	94.2709	94.7423	0
15/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3891.9100	4311.4000	3.8919	4.3114	0
15/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2485.1800	2433.2800	2.4852	2.4333	0
15/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3932.9400	4353.4100	3.9329	4.3534	0
15/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2459.7500	2408.8300	2.4598	2.4088	0
15/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3973.8900	4395.7900	3.9739	4.3958	0
15/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2434.3400	2384.8500	2.4343	2.3849	0
15/03/2024	R053 On 07-November-24			Bond Future	13.0653	12.9943	90.6200	91.0987	0
15/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3080.0800	3462.0100	3.0801	3.4620	0
15/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4962.2900	4865.5300	4.9623	4.8655	0
15/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3112.6200	3496.0200	3.1126	3.4960	0
15/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4925.1800	4829.8900	4.9252	4.8299	0
15/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3145.0200	3530.1700	3.1450	3.5302	0
15/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4888.0200	4794.4800	4.8880	4.7945	0
15/03/2024	R053 On 06-February-25			Bond Future	13.2126	13.1387	92.5558	93.0435	0
15/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3736.7800	4218.6300	3.7368	4.2186	0
15/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5561.2800	5555.3800	5.5613	5.5554	0
15/03/2024	R053 On 08-May-25			Bond Future	13.3745	13.2977	88.6054	89.1005	0
15/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3031.5600	3333.7400	3.0316	3.3337	0
15/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7993.3500	7800.4800	7.9934	7.8005	0
15/03/2024	R186 On 02-May-24			Bond Future	9.1289	9.0752	107.0725	107.1980	92,962
15/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0300	0.2500	0.0000	0.0003	0
15/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2702.8100	2577.5800	2.7028	2.5776	0
15/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0400	0.2700	0.0000	0.0003	0
15/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2678.7000	2553.4800	2.6787	2.5535	0
15/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0400	0.3200	0.0000	0.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2654.5800	2529.4100	2.6546	2.5294	0
15/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1513.2400	1619.2000	1.5132	1.6192	2,030
15/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	122.0900	102.6000	0.1221	0.1026	0
15/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2936.3600	3056.8500	2.9364	3.0569	0
15/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	22.6100	17.6500	0.0226	0.0177	2,030
15/03/2024	R186 On 01-August-24			Bond Future	9.1555	9.0933	104.1095	104.2422	0
15/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	350.2300	401.2100	0.3502	0.4012	0
15/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1370.1700	1288.4500	1.3702	1.2885	0
15/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	357.9000	409.7600	0.3579	0.4098	0
15/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1356.2600	1275.4200	1.3563	1.2754	0
15/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	365.9000	418.1800	0.3659	0.4182	0
15/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1342.6800	1262.2600	1.3427	1.2623	0
15/03/2024	R186 On 07-November-24			Bond Future	9.1932	9.1244	106.5632	106.6947	35,645
15/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	920.4000	1039.1700	0.9204	1.0392	0
15/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1041.1500	1028.4800	1.0412	1.0285	0
15/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	931.5800	1050.7500	0.9316	1.0508	0
15/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1033.2200	1020.9500	1.0332	1.0210	0
15/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	942.8100	1062.3800	0.9428	1.0624	0
15/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1025.3500	1013.4800	1.0254	1.0135	0
15/03/2024	R186 On 06-February-25			Bond Future	9.2729	9.1946	103.5260	103.6590	0
15/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	828.2400	928.4800	0.8282	0.9285	0
15/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1241.3100	1208.5400	1.2413	1.2085	0
15/03/2024	R186 On 08-May-25			Bond Future	9.4243	9.3347	105.6748	105.8073	0
15/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	398.5400	455.6900	0.3985	0.4557	0
15/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1821.7800	1746.4200	1.8218	1.7464	0
15/03/2024	R202 On 02-May-24			Bond Future	258.3792	258.8222	258.3792	258.8222	4,848
15/03/2024	R202 On 01-August-24			Bond Future	259.0250	259.4887	259.0250	259.4887	0
15/03/2024	R202 On 07-November-24			Bond Future	265.1967	265.6609	265.1967	265.6609	0
15/03/2024	R202 On 06-February-25			Bond Future	265.7232	266.1946	265.7232	266.1946	0
15/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	1066.7800	595.3600	1.0668	0.5954	0
15/03/2024	R202 On 08-May-25			Bond Future	271.3103	271.7833	271.3103	271.7833	0
15/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	999.6700	526.7300	0.9997	0.5267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R209 On 02-May-24			Bond Future	12.1947	12.0988	63.7880	64.2231	13,179
15/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	29.8000	56.7800	0.0298	0.0568	0
15/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4897.9900	4489.9200	4.8980	4.4899	0
15/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	31.4600	59.5500	0.0315	0.0596	0
15/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4849.6900	4442.7300	4.8497	4.4427	0
15/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	33.2100	62.4200	0.0332	0.0624	0
15/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4801.5400	4395.7000	4.8015	4.3957	0
15/03/2024	R209 On 01-August-24			Bond Future	12.3084	12.2082	65.1851	65.6325	1,690
15/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	870.8000	1075.7400	0.8708	1.0757	0
15/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3280.8000	3038.3600	3.2808	3.0384	0
15/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	886.3400	1093.3900	0.8863	1.0934	0
15/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3249.5700	3009.2400	3.2496	3.0092	0
15/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	902.0400	1111.2100	0.9020	1.1112	0
15/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3218.5400	2980.3300	3.2185	2.9803	0
15/03/2024	R209 On 07-November-24			Bond Future	12.4393	12.3355	63.5643	64.0196	5,237
15/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2072.2700	2363.9800	2.0723	2.3640	0
15/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3084.6200	2921.0600	3.0846	2.9211	0
15/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2093.6000	2386.6300	2.0936	2.3866	0
15/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3061.3200	2899.0800	3.0613	2.8991	0
15/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2114.8400	2409.3700	2.1148	2.4094	0
15/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3037.9800	2877.2400	3.0380	2.8772	0
15/03/2024	R209 On 06-February-25			Bond Future	12.5755	12.4679	64.9228	65.3870	0
15/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2521.9500	2782.5700	2.5220	2.7826	0
15/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3107.0700	2903.4800	3.1071	2.9035	0
15/03/2024	R209 On 08-May-25			Bond Future	12.7269	12.6155	63.1150	63.5869	0
15/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1565.9200	1760.3600	1.5659	1.7604	0
15/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5230.7200	4953.2700	5.2307	4.9533	0
15/03/2024	R210 On 02-May-24			Bond Future	232.6505	232.6834	232.6505	232.6834	198
15/03/2024	R210 On 01-August-24			Bond Future	237.8029	237.8466	237.8029	237.8466	300
15/03/2024	R210 On 07-November-24			Bond Future	240.1395	240.1746	240.1395	240.1746	0
15/03/2024	R210 On 06-February-25			Bond Future	245.3321	245.3652	245.3321	245.3652	0
15/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5722.0600	5755.2000	5.7221	5.7552	0
15/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R210 On 08-May-25			Bond Future	247.0909	247.1172	247.0909	247.1172	0
15/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	939.1400	912.7600	0.9391	0.9128	0
15/03/2024	R213 On 02-May-24			Bond Future	10.8883	10.7965	82.9139	83.2969	25,842
15/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	150.0400	250.0900	0.1500	0.2501	0
15/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2730.1300	2447.1900	2.7301	2.4472	0
15/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	157.1000	259.6500	0.1571	0.2597	0
15/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2693.9600	2413.5200	2.6940	2.4135	0
15/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	164.3900	269.3800	0.1644	0.2694	0
15/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2658.0400	2380.0400	2.6580	2.3800	0
15/03/2024	R213 On 01-August-24			Bond Future	10.9805	10.8832	84.7300	85.1249	0
15/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1507.4900	1745.9900	1.5075	1.7460	0
15/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1997.1800	1840.7000	1.9972	1.8407	0
15/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1527.8000	1767.5700	1.5278	1.7676	0
15/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1976.7200	1821.5100	1.9767	1.8215	0
15/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1548.2400	1789.4900	1.5482	1.7895	0
15/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1956.4200	1802.6900	1.9564	1.8027	0
15/03/2024	R213 On 07-November-24			Bond Future	11.0979	10.9960	83.1655	83.5664	10,002
15/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2575.3700	2852.1100	2.5754	2.8521	0
15/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2137.0800	2012.9700	2.1371	2.0130	0
15/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2597.8900	2875.6200	2.5979	2.8756	0
15/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2120.6400	1997.5200	2.1206	1.9975	0
15/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2620.5000	2899.2000	2.6205	2.8992	0
15/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2104.3200	1982.1700	2.1043	1.9822	0
15/03/2024	R213 On 06-February-25			Bond Future	11.2318	11.1246	84.9440	85.3524	0
15/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2846.7600	3102.8300	2.8468	3.1028	0
15/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2399.3700	2247.0000	2.3994	2.2470	0
15/03/2024	R213 On 08-May-25			Bond Future	11.3815	11.2690	83.1482	83.5625	0
15/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1376.4700	1557.5000	1.3765	1.5575	0
15/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4618.0800	4384.7300	4.6181	4.3847	0
15/03/2024	R214 On 02-May-24			Bond Future	12.6696	12.6094	58.6656	58.9383	23,211
15/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	10.7300	24.4300	0.0107	0.0244	0
15/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5901.5800	5642.4900	5.9016	5.6425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	11.4300	25.8300	0.0114	0.0258	0
15/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5849.8400	5591.4500	5.8498	5.5915	0
15/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	12.1700	27.2900	0.0122	0.0273	0
15/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5798.2000	5540.5300	5.7982	5.5405	0
15/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	262.9500	387.5300	0.2630	0.3875	8,000
15/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2829.8500	2681.6400	2.8299	2.6816	0
15/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	281.9800	411.3700	0.2820	0.4114	5,110
15/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2752.3700	2608.9700	2.7524	2.6090	0
15/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1690.7800	1954.5300	1.6908	1.9545	0
15/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	797.2300	788.1900	0.7972	0.7882	13,110
15/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3842.3000	4127.7300	3.8423	4.1277	0
15/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	196.3100	208.9500	0.1963	0.2090	13,110
15/03/2024	R214 On 01-August-24			Bond Future	12.7844	12.7215	59.9505	60.2318	0
15/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	808.5100	957.1300	0.8085	0.9571	0
15/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3695.8600	3563.1600	3.6959	3.5632	0
15/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	823.2700	973.2600	0.8233	0.9733	0
15/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3662.6200	3531.2900	3.6626	3.5313	0
15/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	838.0700	989.5400	0.8381	0.9895	0
15/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3629.4800	3499.6300	3.6295	3.4996	0
15/03/2024	R214 On 07-November-24			Bond Future	12.9194	12.8545	58.0562	58.3417	0
15/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1999.8900	2212.6500	1.9999	2.2127	0
15/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3425.8200	3353.0800	3.4258	3.3531	0
15/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2020.7800	2234.2200	2.0208	2.2342	0
15/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3401.2400	3329.1800	3.4012	3.3292	0
15/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2041.5900	2255.8900	2.0416	2.2559	0
15/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3376.6200	3305.4200	3.3766	3.3054	0
15/03/2024	R214 On 06-February-25			Bond Future	13.0612	12.9938	59.2972	59.5882	0
15/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2170.2900	2338.0600	2.1703	2.3381	0
15/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3713.7100	3590.5200	3.7137	3.5905	0
15/03/2024	R214 On 08-May-25			Bond Future	13.2093	13.1399	57.2215	57.5167	0
15/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1671.4400	1833.7900	1.6714	1.8338	0
15/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5264.2400	5131.4200	5.2642	5.1314	0
15/03/2024	R248 On 02-May-24			Bond Future	12.8484	12.7933	71.3459	71.6446	245,896
15/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	3.0300	6.5800	0.0030	0.0066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8673.5100	8378.3600	8.6735	8.3784	0
15/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	4.7300	9.7600	0.0047	0.0098	0
15/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8279.2300	7985.5600	8.2792	7.9856	0
15/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	5.0800	10.4100	0.0051	0.0104	0
15/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8213.9200	7920.5500	8.2139	7.9206	0
15/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	5.4500	11.0800	0.0055	0.0111	0
15/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8148.7300	7855.6600	8.1487	7.8557	0
15/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	482.3100	622.3300	0.4823	0.6223	0
15/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2979.4100	2820.7300	2.9794	2.8207	0
15/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2463.0200	2734.0500	2.4630	2.7341	0
15/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	816.6500	788.9800	0.8167	0.7890	0
15/03/2024	R248 On 01-August-24			Bond Future	12.9711	12.9132	72.9086	73.2169	13,000
15/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	896.0500	1136.4900	0.8961	1.1365	0
15/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4626.2300	4558.3200	4.6262	4.5583	0
15/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	912.8600	1155.5800	0.9129	1.1556	0
15/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4584.8600	4519.2300	4.5849	4.5192	0
15/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	930.0200	1174.8400	0.9300	1.1748	0
15/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4543.9200	4480.3900	4.5439	4.4804	0
15/03/2024	R248 On 07-November-24			Bond Future	13.1149	13.0550	70.1748	70.4874	0
15/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2376.6300	2638.5100	2.3766	2.6385	0
15/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4159.2600	4108.5100	4.1593	4.1085	0
15/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2401.2700	2664.3500	2.4013	2.6644	0
15/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4129.4700	4079.9200	4.1295	4.0799	0
15/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2426.2500	2690.0700	2.4263	2.6901	0
15/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4100.1000	4051.2900	4.1001	4.0513	0
15/03/2024	R248 On 06-February-25			Bond Future	13.2658	13.2036	71.6746	71.9930	0
15/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2271.5900	2573.2900	2.2716	2.5733	0
15/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5213.4200	5196.6300	5.2134	5.1966	0
15/03/2024	R248 On 08-May-25			Bond Future	13.4234	13.3590	68.7105	69.0334	0
15/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2146.0800	2356.3500	2.1461	2.3564	0
15/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6492.1000	6379.4500	6.4921	6.3795	0
15/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	X210 On 31-March-28			Bond Future	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
15/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0