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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
18/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	2025 On 02-May-24			Bond Future	178.9091	178.9343	178.9091	178.9343	9,075
18/03/2024	2025 On 01-August-24			Bond Future	181.0394	181.0649	181.0394	181.0649	0
18/03/2024	2025 On 07-November-24			Bond Future	185.3540	185.3792	185.3540	185.3792	0
18/03/2024	2029 On 02-May-24			Bond Future	128.5043	128.5655	128.5043	128.5655	7,165
18/03/2024	2029 On 01-August-24			Bond Future	131.3503	131.4128	131.3503	131.4128	728
18/03/2024	2029 On 07-November-24			Bond Future	133.0831	133.1463	133.0831	133.1463	0
18/03/2024	2029 On 06-February-25			Bond Future	135.9622	136.0257	135.9622	136.0257	0
18/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3562.1700	3625.6700	3.5622	3.6257	0
18/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2029 On 08-May-25			Bond Future	137.3961	137.4596	137.3961	137.4596	0
18/03/2024	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
18/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	453.9400	390.4100	0.4539	0.3904	0
18/03/2024	2030 On 02-May-24			Bond Future	10.5031	10.3972	91.5258	91.9449	127,052
18/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	39.9700	74.7100	0.0400	0.0747	1,000
18/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3443.3900	3059.0700	3.4434	3.0591	0
18/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	90.9200	153.3200	0.0909	0.1533	0
18/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2877.2200	2520.5600	2.8772	2.5206	0
18/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	95.5400	160.1200	0.0955	0.1601	0
18/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2840.8800	2486.4000	2.8409	2.4864	0
18/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	100.3400	167.1300	0.1003	0.1671	0
18/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2804.7400	2452.4700	2.8047	2.4525	0
18/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	376.9900	533.5700	0.3770	0.5336	1,000
18/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1743.0300	1480.5500	1.7430	1.4806	0
18/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1222.8900	1509.7700	1.2229	1.5098	500
18/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	763.4100	631.2300	0.7634	0.6312	0
18/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1745.6800	2074.7700	1.7457	2.0748	1,080
18/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	506.7600	416.7900	0.5068	0.4168	0
18/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2652.7200	3025.2600	2.6527	3.0253	500
18/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	260.5400	214.0200	0.2605	0.2140	0
18/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5479.9700	5894.3200	5.4800	5.8943	0
18/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	30.2500	25.5400	0.0303	0.0255	1,000
18/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7040.7000	7458.9700	7.0407	7.4590	0
18/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.7400	4.9500	0.0057	0.0050	1,080
18/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9719.9800	10139.0300	9.7200	10.1390	0
18/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1600	0.1500	0.0002	0.0002	500
18/03/2024	2030 On 01-August-24			Bond Future	10.5989	10.4866	89.5248	89.9530	0
18/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1170.5200	1376.9000	1.1705	1.3769	0
18/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2046.4900	1824.6700	2.0465	1.8247	0
18/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1187.8300	1395.9300	1.1878	1.3959	0
18/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2025.3100	1805.2100	2.0253	1.8052	0
18/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1205.2900	1415.1000	1.2053	1.4151	0
18/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2004.2900	1785.9000	2.0043	1.7859	0
18/03/2024	2030 On 07-November-24			Bond Future	10.7042	10.5848	91.6349	92.0727	1,650
18/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2195.8100	2444.7800	2.1958	2.4448	0
18/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2064.8200	1875.9400	2.0648	1.8759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2216.3800	2466.5300	2.2164	2.4665	0
18/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2048.8800	1861.1800	2.0489	1.8612	0
18/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2236.7400	2488.0800	2.2367	2.4881	0
18/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2032.7600	1846.2500	2.0328	1.8463	0
18/03/2024	2030 On 06-February-25			Bond Future	10.8279	10.7011	89.5848	90.0313	0
18/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2097.4200	2328.3600	2.0974	2.3284	0
18/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2618.6900	2403.1200	2.6187	2.4031	0
18/03/2024	2030 On 08-May-25			Bond Future	10.9899	10.8550	91.4445	91.8995	0
18/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	994.4400	1136.1500	0.9944	1.1362	0
18/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4647.5200	4334.2400	4.6475	4.3342	0
18/03/2024	2032 On 02-May-24			Bond Future	11.3558	11.2565	84.8962	85.3525	128,273
18/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	1.4100	4.3500	0.0014	0.0044	8,500
18/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5022.4900	4569.1400	5.0225	4.5691	0
18/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	3.0600	8.4800	0.0031	0.0085	1,000
18/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4728.5700	4277.7000	4.7286	4.2777	0
18/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	19.7800	42.3200	0.0198	0.0423	0
18/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3866.1400	3432.3900	3.8661	3.4324	0
18/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	21.5600	45.5900	0.0216	0.0456	0
18/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3819.4000	3387.1400	3.8194	3.3871	0
18/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	23.4900	49.0800	0.0235	0.0491	0
18/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3772.8600	3342.1600	3.7729	3.3422	0
18/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	25.5500	52.7800	0.0256	0.0528	500
18/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3726.4700	3297.4100	3.7265	3.2974	0
18/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	30.0800	60.7600	0.0301	0.0608	500
18/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3634.2200	3208.6100	3.6342	3.2086	0
18/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	47.5900	90.2800	0.0476	0.0903	1,550
18/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3362.2100	2948.6100	3.3622	2.9486	0
18/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	172.3700	274.8700	0.1724	0.2749	1,000
18/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2483.3500	2129.5600	2.4834	2.1296	0
18/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	465.1800	651.9700	0.4652	0.6520	500
18/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1693.9700	1424.4700	1.6940	1.4245	0
18/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	691.7400	922.7800	0.6917	0.9228	0
18/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1362.8900	1137.6400	1.3629	1.1376	500
18/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	846.8100	1102.3000	0.8468	1.1023	0

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18/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1194.8500	994.0500	1.1949	0.9941	17,000
18/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1017.4800	1295.9700	1.0175	1.2960	1,550
18/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1044.0100	866.2100	1.0440	0.8662	0
18/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2451.7600	2838.3000	2.4518	2.8383	0
18/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	404.6100	334.8600	0.4046	0.3349	500
18/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6735.3800	7187.5800	6.7354	7.1876	0
18/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	34.3200	30.2300	0.0343	0.0302	1,000
18/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7858.5400	8313.0800	7.8585	8.3131	0
18/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	18.1900	16.4400	0.0182	0.0164	500
18/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8532.3200	8987.6900	8.5323	8.9877	0
18/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	11.0300	10.1100	0.0110	0.0101	1,550
18/03/2024	2032 On 01-August-24			Bond Future	11.4682	11.3642	86.7558	87.2219	0
18/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1228.2400	1436.5300	1.2282	1.4365	0
18/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2756.8700	2498.9800	2.7569	2.4990	0
18/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1246.7700	1456.8900	1.2468	1.4569	0
18/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2729.6900	2473.6300	2.7297	2.4736	0
18/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1265.4600	1477.4200	1.2655	1.4774	0
18/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2702.7000	2448.4800	2.7027	2.4485	0
18/03/2024	2032 On 07-November-24			Bond Future	11.6008	11.4915	84.6336	85.1102	2,074
18/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2256.4800	2508.2000	2.2565	2.5082	0
18/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2827.0800	2602.1300	2.8271	2.6021	0
18/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2278.3800	2531.4300	2.2784	2.5314	0
18/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2805.1900	2581.5700	2.8052	2.5816	0
18/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2300.6500	2555.0400	2.3007	2.5550	0
18/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2783.7100	2561.4300	2.7837	2.5614	0
18/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2647.9000	2921.8000	2.6479	2.9218	1,615
18/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2478.0900	2275.3200	2.4781	2.2753	0
18/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7834.0800	8252.8300	7.8341	8.2528	0
18/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	625.9400	568.0200	0.6259	0.5680	1,615
18/03/2024	2032 On 06-February-25			Bond Future	11.7448	11.6300	86.4433	86.9293	0
18/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2768.3500	3036.0600	2.7684	3.0361	0
18/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2872.9000	2654.5800	2.8729	2.6546	0
18/03/2024	2032 On 08-May-25			Bond Future	11.9110	11.7906	84.0735	84.5686	0
18/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1277.6900	1439.5200	1.2777	1.4395	0

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18/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5509.0300	5175.7000	5.5090	5.1757	0
18/03/2024	2033 On 02-May-24			Bond Future	120.7308	120.7556	120.7308	120.7556	2,064
18/03/2024	2033 On 01-August-24			Bond Future	123.4048	123.4298	123.4048	123.4298	5,754
18/03/2024	2033 On 07-November-24			Bond Future	124.8513	124.8764	124.8513	124.8764	0
18/03/2024	2033 On 06-February-25			Bond Future	127.5523	127.5769	127.5523	127.5769	0
18/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2612.2500	2636.9300	2.6123	2.6369	0
18/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2033 On 08-May-25			Bond Future	128.7086	128.7327	128.7086	128.7327	0
18/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1911.3600	1887.3100	1.9114	1.8873	0
18/03/2024	2037 On 02-May-24			Bond Future	12.5990	12.5101	76.5641	77.0148	69,922
18/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	15.5900	29.8200	0.0156	0.0298	0
18/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6277.8300	5841.3000	6.2778	5.8413	0
18/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	16.5600	31.4800	0.0166	0.0315	0
18/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6222.0500	5786.2100	6.2221	5.7862	0
18/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	17.5700	33.2100	0.0176	0.0332	0
18/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6166.3600	5731.2400	6.1664	5.7312	0
18/03/2024	2037 On 01-August-24			Bond Future	12.7381	12.6455	73.9850	74.4455	84,501
18/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	904.5400	1062.7300	0.9045	1.0627	0
18/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4219.0300	3916.7000	4.2190	3.9167	0
18/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	920.6200	1080.5800	0.9206	1.0806	0
18/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4182.3400	3881.7800	4.1823	3.8818	0
18/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	937.0400	1098.7700	0.9370	1.0988	1,383
18/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4146.0400	3847.2500	4.1460	3.8473	0
18/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3587.2800	3917.8700	3.5873	3.9179	0
18/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1492.2100	1362.2800	1.4922	1.3623	1,383
18/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5837.3500	6230.1700	5.8374	6.2302	0
18/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	750.8400	683.1400	0.7508	0.6831	1,383
18/03/2024	2037 On 07-November-24			Bond Future	12.8873	12.7907	75.7285	76.1995	9,175
18/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2218.4600	2447.7800	2.2185	2.4478	0
18/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3783.2200	3541.5300	3.7832	3.5415	0
18/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2241.5100	2472.1600	2.2415	2.4722	0
18/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3756.2200	3515.8600	3.7562	3.5159	0

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18/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2264.6800	2496.6600	2.2647	2.4967	0
18/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3729.3800	3490.3500	3.7294	3.4904	0
18/03/2024	2037 On 06-February-25			Bond Future	13.0449	12.9444	73.0869	73.5674	0
18/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2640.1800	2879.8400	2.6402	2.8798	0
18/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4013.9600	3773.1000	4.0140	3.7731	0
18/03/2024	2037 On 08-May-25			Bond Future	13.2247	13.1199	74.6021	75.0919	0
18/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1587.8500	1756.5700	1.5879	1.7566	0
18/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6337.5600	6016.4300	6.3376	6.0164	0
18/03/2024	2038 On 02-May-24			Bond Future	131.3873	131.4129	131.3873	131.4129	5,122
18/03/2024	2038 On 01-August-24			Bond Future	132.2361	132.2621	132.2361	132.2621	0
18/03/2024	2038 On 07-November-24			Bond Future	135.3874	135.4132	135.3874	135.4132	0
18/03/2024	2038 On 06-February-25			Bond Future	136.2036	136.2291	136.2036	136.2291	0
18/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	973.5900	999.0600	0.9736	0.9991	0
18/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2038 On 08-May-25			Bond Future	139.0683	139.0931	139.0683	139.0931	0
18/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	611.7100	586.9000	0.6117	0.5869	0
18/03/2024	2040 On 02-May-24			Bond Future	12.8958	12.8275	76.3823	76.7447	133,312
18/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	7.9300	14.6600	0.0079	0.0147	0
18/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7380.7400	7025.0500	7.3807	7.0251	0
18/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	8.4800	15.5700	0.0085	0.0156	0
18/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7320.1000	6964.7700	7.3201	6.9648	0
18/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	9.0600	16.5400	0.0091	0.0165	0
18/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7259.5700	6904.6300	7.2596	6.9046	0
18/03/2024	2040 On 01-August-24			Bond Future	13.0387	12.9676	73.5488	73.9191	7,062
18/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	744.9700	858.0100	0.7450	0.8580	680
18/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4848.1500	4590.9100	4.8482	4.5909	0
18/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	804.6100	923.4300	0.8046	0.9234	0
18/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4682.6500	4431.1900	4.6827	4.4312	0
18/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	820.0500	940.3300	0.8201	0.9403	0
18/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4641.9600	4391.9600	4.6420	4.3920	0
18/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	835.5300	957.2600	0.8355	0.9573	0
18/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4601.3800	4352.8300	4.6014	4.3528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1956.0500	2156.6500	1.9561	2.1567	0
18/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2785.9700	2616.2900	2.7860	2.6163	680
18/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2139.1900	2349.3400	2.1392	2.3493	7,500
18/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2601.3300	2441.2000	2.6013	2.4412	0
18/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3754.1500	4026.0500	3.7542	4.0261	0
18/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1522.3400	1423.9600	1.5223	1.4240	680
18/03/2024	2040 On 07-November-24			Bond Future	13.1915	13.1173	75.2820	75.6607	8,677
18/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2293.5200	2478.8800	2.2935	2.4789	0
18/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4115.1200	3921.8000	4.1151	3.9218	0
18/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2317.4000	2503.8300	2.3174	2.5038	0
18/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4086.1900	3893.9400	4.0862	3.8939	0
18/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2341.4000	2528.9100	2.3414	2.5289	0
18/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4057.4400	3866.2700	4.0574	3.8663	0
18/03/2024	2040 On 06-February-25			Bond Future	13.3518	13.2746	72.3800	72.7662	0
18/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2455.4400	2639.2000	2.4554	2.6392	0
18/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4500.7700	4298.3700	4.5008	4.2984	0
18/03/2024	2040 On 08-May-25			Bond Future	13.5327	13.4523	73.8800	74.2734	0
18/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1837.6700	1983.0600	1.8377	1.9831	0
18/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6457.2500	6209.1600	6.4573	6.2092	0
18/03/2024	2044 On 02-May-24			Bond Future	13.0093	12.9307	72.2792	72.6938	78,369
18/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	4.3000	8.8900	0.0043	0.0089	0
18/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7797.9900	7387.9800	7.7980	7.3880	0
18/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	4.6200	9.5000	0.0046	0.0095	0
18/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7735.7900	7326.0700	7.7358	7.3261	0
18/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	4.9700	10.1500	0.0050	0.0102	0
18/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7673.7000	7264.2800	7.6737	7.2643	0
18/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	352.7800	477.6100	0.3528	0.4776	0
18/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3113.8600	2824.0900	3.1139	2.8241	4,200
18/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	746.2400	941.6200	0.7462	0.9416	0
18/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2129.5600	1910.3400	2.1296	1.9103	10,030
18/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1335.7900	1599.1100	1.3358	1.5991	0
18/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1384.6700	1233.3900	1.3847	1.2334	10,030
18/03/2024	2044 On 01-August-24			Bond Future	13.1491	13.0673	69.4810	69.9046	37,227
18/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	617.1000	729.0000	0.6171	0.7290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5348.0100	5036.3100	5.3480	5.0363	0
18/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	630.0600	743.5300	0.6301	0.7435	0
18/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5303.5000	4993.3700	5.3035	4.9934	0
18/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	643.2100	758.2500	0.6432	0.7583	0
18/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5259.2400	4950.6800	5.2592	4.9507	0
18/03/2024	2044 On 07-November-24			Bond Future	13.2980	13.2127	71.1183	71.5516	0
18/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2141.4700	2345.1900	2.1415	2.3452	0
18/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4203.3300	3973.8000	4.2033	3.9738	0
18/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2164.4900	2369.4700	2.1645	2.3695	0
18/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4173.2800	3945.0100	4.1733	3.9450	0
18/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2187.8500	2394.0800	2.1879	2.3941	0
18/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4143.6400	3916.6200	4.1436	3.9166	0
18/03/2024	2044 On 06-February-25			Bond Future	13.4538	13.3651	68.2526	68.6945	0
18/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2421.4600	2628.0200	2.4215	2.6280	0
18/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4628.0200	4392.6300	4.6280	4.3926	0
18/03/2024	2044 On 08-May-25			Bond Future	13.6288	13.5363	69.6666	70.1171	0
18/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1788.4000	1952.3700	1.7884	1.9524	0
18/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6446.6000	6160.0500	6.4466	6.1601	0
18/03/2024	2046 On 02-May-24			Bond Future	112.4927	112.7752	112.4927	112.7752	16,295
18/03/2024	2046 On 01-August-24			Bond Future	114.9841	115.2726	114.9841	115.2726	0
18/03/2024	2046 On 07-November-24			Bond Future	115.5281	115.8228	115.5281	115.8228	0
18/03/2024	2046 On 06-February-25			Bond Future	118.0266	118.3268	118.0266	118.3268	0
18/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4016.6300	4316.7900	4.0166	4.3168	0
18/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2046 On 08-May-25			Bond Future	118.2655	118.5707	118.2655	118.5707	0
18/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3704.4600	3399.2700	3.7045	3.3993	0
18/03/2024	2050 On 02-May-24			Bond Future	114.2130	113.8518	114.2130	113.8518	14,597
18/03/2024	2050 On 01-August-24			Bond Future	114.4466	114.0773	114.4466	114.0773	0
18/03/2024	2050 On 07-November-24			Bond Future	117.1740	116.7952	117.1740	116.7952	0
18/03/2024	2050 On 06-February-25			Bond Future	117.3539	116.9660	117.3539	116.9660	0
18/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1753.8600	1365.9700	1.7539	1.3660	0
18/03/2024	2050 On 06-February-25	115.60	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
18/03/2024	2050 On 08-May-25			Bond Future	119.8219	119.4245	119.8219	119.4245	0
18/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1338.1500	1735.4700	1.3382	1.7355	0
18/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	AL37 On 02-May-24			Index Future	937.2330	941.5840	937.2330	941.5840	0
18/03/2024	AL37 On 01-August-24			Index Future	957.7630	962.2070	957.7630	962.2070	0
18/03/2024	AL37 On 07-November-24			Index Future	980.3530	984.8960	980.3530	984.8960	0
18/03/2024	AL37 On 06-February-25			Index Future	1001.3550	1005.9840	1001.3550	1,005.9840	0
18/03/2024	AL37 On 08-May-25			Index Future	1022.2400	1026.9520	1022.2400	1,026.9520	0
18/03/2024	AL7T On 02-May-24			Index Future	1078.3960	1084.2530	1078.3960	1,084.2530	0
18/03/2024	AL7T On 01-August-24			Index Future	1102.0170	1108.0010	1102.0170	1,108.0010	0
18/03/2024	AL7T On 07-November-24			Index Future	1128.0110	1134.1280	1128.0110	1,134.1280	0
18/03/2024	AL7T On 06-February-25			Index Future	1152.1760	1158.4120	1152.1760	1,158.4120	0
18/03/2024	AL7T On 08-May-25			Index Future	1176.2060	1182.5570	1176.2060	1,182.5570	0
18/03/2024	ALBI On 02-May-24			Index Future	935.9320	940.1840	935.9320	940.1840	94
18/03/2024	ALBI On 01-August-24			Index Future	956.4320	960.7770	956.4320	960.7770	0
18/03/2024	ALBI On 07-November-24			Index Future	978.9920	983.4320	978.9920	983.4320	0
18/03/2024	ALBI On 06-February-25			Index Future	999.9650	1004.4890	999.9650	1,004.4890	0
18/03/2024	ALBI On 08-May-25			Index Future	1020.8200	1025.4260	1020.8200	1,025.4260	0
18/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	ES33 On 02-May-24			Bond Future	12.9798	12.8862	71.8548	72.2519	0
18/03/2024	ES33 On 01-August-24			Bond Future	13.1429	13.0451	73.4463	73.8520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	ES33 On 07-November-24			Bond Future	13.3359	13.2333	71.3932	71.8083	0
18/03/2024	ES33 On 06-February-25			Bond Future	13.5411	13.4337	72.9356	73.3591	0
18/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	795.9600	372.5100	0.7960	0.3725	0
18/03/2024	ES33 On 08-May-25			Bond Future	13.7635	13.6512	70.6639	71.0956	0
18/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4108.1100	3676.4400	4.1081	3.6764	0
18/03/2024	ES42 On 02-May-24			Bond Future	13.4676	13.4711	66.9317	66.9148	0
18/03/2024	ES42 On 01-August-24			Bond Future	13.6184	13.6220	68.4140	68.3967	0
18/03/2024	ES42 On 07-November-24			Bond Future	13.7931	13.7970	65.7754	65.7574	0
18/03/2024	ES42 On 06-February-25			Bond Future	13.9696	13.9738	67.1946	67.1757	0
18/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1198.8600	1217.8200	1.1989	1.2178	0
18/03/2024	ES42 On 08-May-25			Bond Future	14.1666	14.1711	64.3360	64.3160	0
18/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4294.9100	4314.9400	4.2949	4.3149	0
18/03/2024	GOVI On 02-May-24			GOVI	922.3160	926.5670	922.3160	926.5670	730
18/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	286540.0000	244030.0000	28.6540	24.4030	0
18/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	286640.0000	244130.0000	28.6640	24.4130	0
18/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	286740.0000	244230.0000	28.6740	24.4230	0
18/03/2024	GOVI On 01-August-24			GOVI	942.5180	946.8610	942.5180	946.8610	0
18/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	34910.0000	0.0000	3.4910	0
18/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	8520.0000	0.0000	0.8520	0.0000	0
18/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	34810.0000	0.0000	3.4810	0
18/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	8620.0000	0.0000	0.8620	0.0000	0
18/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	34710.0000	0.0000	3.4710	0
18/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	8720.0000	0.0000	0.8720	0.0000	0
18/03/2024	GOVI On 07-November-24			GOVI	964.7500	969.1880	964.7500	969.1880	0
18/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	159700.0000	204080.0000	15.9700	20.4080	0
18/03/2024	GOVI On 07-November-24	948.78	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
18/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	159600.0000	203980.0000	15.9600	20.3980	0
18/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	159500.0000	203880.0000	15.9500	20.3880	0
18/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 06-February-25			GOVI	985.4170	989.9400	985.4170	989.9400	0
18/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	134170.0000	179400.0000	13.4170	17.9400	0
18/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 08-May-25			GOVI	1005.9700	1010.5740	1005.9700	1,010.5740	0
18/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	160300.0000	114260.0000	16.0300	11.4260	0
18/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/03/2024	IGOV On 02-May-24			Index Future	345.4730	345.5050	345.4730	345.5050	593
18/03/2024	IGOV On 01-August-24			Index Future	353.1240	353.1570	353.1240	353.1570	0
18/03/2024	IGOV On 07-November-24			Index Future	361.5420	361.5730	361.5420	361.5730	0
18/03/2024	IGOV On 06-February-25			Index Future	369.3680	369.3950	369.3680	369.3950	0
18/03/2024	IGOV On 08-May-25			Index Future	377.1510	377.1730	377.1510	377.1730	0
18/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3450	8.3500	91.6550	91.6500	0
18/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3180	8.3200	91.6820	91.6800	0
18/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2900	8.3000	91.7100	91.7000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
18/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
18/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2650	8.2700	91.7350	91.7300	0
18/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1500	8.1600	91.8500	91.8400	0
18/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.8900	7.9000	92.1100	92.1000	0
18/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.7650	7.7800	92.2350	92.2200	0
18/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.6500	7.6600	92.3500	92.3400	0
18/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.6600	7.6700	92.3400	92.3300	0
18/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.7100	7.7200	92.2900	92.2800	0
18/03/2024	R035 On 02-May-24			Bond Future	12.1714	12.0771	82.0890	82.5714	161,972
18/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	42.7800	75.7200	0.0428	0.0757	0
18/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5266.1200	4816.6700	5.2661	4.8167	0
18/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	45.1400	79.4300	0.0451	0.0794	0
18/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5212.9100	4764.8100	5.2129	4.7648	0
18/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	47.5700	83.2400	0.0476	0.0832	0
18/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5159.8300	4713.1100	5.1598	4.7131	0
18/03/2024	R035 On 01-August-24			Bond Future	12.2954	12.1971	83.8871	84.3800	0
18/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1127.1900	1320.3300	1.1272	1.3203	0
18/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3707.1100	3407.3700	3.7071	3.4074	0
18/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1145.7100	1340.7700	1.1457	1.3408	0
18/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3673.4700	3375.6500	3.6735	3.3757	0
18/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1164.6000	1361.5800	1.1646	1.3616	0
18/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3640.2400	3344.3400	3.6402	3.3443	0
18/03/2024	R035 On 07-November-24			Bond Future	12.4442	12.3414	81.3490	81.8531	14,838
18/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2270.6100	2519.5800	2.2706	2.5196	0
18/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3625.1500	3370.0300	3.6252	3.3700	0
18/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2294.1900	2544.5900	2.2942	2.5446	0
18/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3598.7700	3345.0800	3.5988	3.3451	0
18/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2317.8900	2569.7200	2.3179	2.5697	0
18/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3572.5500	3320.2900	3.5726	3.3203	0
18/03/2024	R035 On 06-February-25			Bond Future	12.6039	12.4966	83.0886	83.6029	0
18/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2811.0200	3076.2500	2.8110	3.0763	0
18/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3743.5400	3494.5100	3.7435	3.4945	0
18/03/2024	R035 On 08-May-25			Bond Future	12.7741	12.6621	80.2996	80.8238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1498.5700	1673.4600	1.4986	1.6735	0
18/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6326.1000	5976.8000	6.3261	5.9768	0
18/03/2024	R053 On 02-May-24			Bond Future	12.8737	12.7958	91.7101	92.2503	5,189
18/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2287.1500	2677.7700	2.2872	2.6778	0
18/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1288.4000	1138.8000	1.2884	1.1388	0
18/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2329.0700	2722.5600	2.3291	2.7226	0
18/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1262.8000	1116.0700	1.2628	1.1161	0
18/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2371.3200	2767.6500	2.3713	2.7677	0
18/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1237.6300	1093.7400	1.2376	1.0937	0
18/03/2024	R053 On 01-August-24			Bond Future	13.0026	12.9215	93.7189	94.2709	0
18/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3541.5000	3891.9100	3.5415	3.8919	0
18/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2686.7400	2485.1800	2.6867	2.4852	0
18/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3580.7100	3932.9400	3.5807	3.9329	0
18/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2659.4900	2459.7500	2.6595	2.4598	0
18/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3619.8600	3973.8900	3.6199	3.9739	0
18/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2632.2800	2434.3400	2.6323	2.4343	0
18/03/2024	R053 On 07-November-24			Bond Future	13.1500	13.0653	90.0557	90.6200	0
18/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2810.6300	3080.0800	2.8106	3.0801	0
18/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5257.1500	4962.2900	5.2572	4.9623	0
18/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2841.4900	3112.6200	2.8415	3.1126	0
18/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5218.3600	4925.1800	5.2184	4.9252	0
18/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2872.2300	3145.0200	2.8722	3.1450	0
18/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5179.5400	4888.0200	5.1795	4.8880	0
18/03/2024	R053 On 06-February-25			Bond Future	13.3008	13.2126	91.9803	92.5558	0
18/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3456.4900	3736.7800	3.4565	3.7368	0
18/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5856.5000	5561.2800	5.8565	5.5613	0
18/03/2024	R053 On 08-May-25			Bond Future	13.4664	13.3745	88.0191	88.6054	0
18/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2799.2300	3031.5600	2.7992	3.0316	0
18/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8347.3900	7993.3500	8.3474	7.9934	0
18/03/2024	R186 On 02-May-24			Bond Future	9.1913	9.1289	106.9270	107.0725	92,962
18/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
18/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2848.3500	2702.8100	2.8484	2.7028	0
18/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0100	0.0400	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
18/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2824.2300	2678.7000	2.8242	2.6787	0
18/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	0
18/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2800.1100	2654.5800	2.8001	2.6546	0
18/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1381.0300	1513.2400	1.3810	1.5132	2,030
18/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	135.4400	122.0900	0.1354	0.1221	0
18/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2791.9400	2936.3600	2.7919	2.9364	0
18/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	23.7500	22.6100	0.0238	0.0226	2,030
18/03/2024	R186 On 01-August-24			Bond Future	9.2253	9.1555	103.9609	104.1095	0
18/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	301.2900	350.2300	0.3013	0.3502	0
18/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1469.8800	1370.1700	1.4699	1.3702	0
18/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	308.2600	357.9000	0.3083	0.3579	0
18/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1455.2700	1356.2600	1.4553	1.3563	0
18/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	315.5400	365.9000	0.3155	0.3659	0
18/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1440.9700	1342.6800	1.4410	1.3427	0
18/03/2024	R186 On 07-November-24			Bond Future	9.2728	9.1932	106.4116	106.5632	35,645
18/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	842.5400	920.4000	0.8425	0.9204	0
18/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1114.9300	1041.1500	1.1149	1.0412	0
18/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	853.2200	931.5800	0.8532	0.9316	0
18/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1106.5000	1033.2200	1.1065	1.0332	0
18/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	863.9600	942.8100	0.8640	0.9428	0
18/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1098.1400	1025.3500	1.0981	1.0254	0
18/03/2024	R186 On 06-February-25			Bond Future	9.3639	9.2729	103.3720	103.5260	0
18/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	757.5900	828.2400	0.7576	0.8282	0
18/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1324.7300	1241.3100	1.3247	1.2413	0
18/03/2024	R186 On 08-May-25			Bond Future	9.5302	9.4243	105.5185	105.6748	0
18/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	354.1700	398.5400	0.3542	0.3985	0
18/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1933.7000	1821.7800	1.9337	1.8218	0
18/03/2024	R202 On 02-May-24			Bond Future	258.3278	258.3792	258.3278	258.3792	4,848
18/03/2024	R202 On 01-August-24			Bond Future	258.9727	259.0250	258.9727	259.0250	0
18/03/2024	R202 On 07-November-24			Bond Future	265.1445	265.1967	265.1445	265.1967	0
18/03/2024	R202 On 06-February-25			Bond Future	265.6721	265.7232	265.6721	265.7232	0
18/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	1117.9500	1066.7800	1.1180	1.0668	0
18/03/2024	R202 On 08-May-25			Bond Future	271.2603	271.3103	271.2603	271.3103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	1049.6600	999.6700	1.0497	0.9997	0
18/03/2024	R209 On 02-May-24			Bond Future	12.2883	12.1947	63.3676	63.7880	13,179
18/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	15.2500	29.8000	0.0153	0.0298	0
18/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5303.8300	4897.9900	5.3038	4.8980	0
18/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	16.2000	31.4600	0.0162	0.0315	0
18/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5254.8200	4849.6900	5.2548	4.8497	0
18/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	17.2100	33.2100	0.0172	0.0332	0
18/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5205.9300	4801.5400	5.2059	4.8015	0
18/03/2024	R209 On 01-August-24			Bond Future	12.4055	12.3084	64.7556	65.1851	1,690
18/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	727.8200	870.8000	0.7278	0.8708	0
18/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3567.3100	3280.8000	3.5673	3.2808	0
18/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	741.6300	886.3400	0.7416	0.8863	0
18/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3534.3500	3249.5700	3.5344	3.2496	0
18/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	755.6100	902.0400	0.7556	0.9020	0
18/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3501.6000	3218.5400	3.5016	3.2185	0
18/03/2024	R209 On 07-November-24			Bond Future	12.5403	12.4393	63.1250	63.5643	5,237
18/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1862.0100	2072.2700	1.8620	2.0723	0
18/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3313.6000	3084.6200	3.3136	3.0846	0
18/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1882.0600	2093.6000	1.8821	2.0936	0
18/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3289.0200	3061.3200	3.2890	3.0613	0
18/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1902.0200	2114.8400	1.9020	2.1148	0
18/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3264.4000	3037.9800	3.2644	3.0380	0
18/03/2024	R209 On 06-February-25			Bond Future	12.6804	12.5755	64.4748	64.9228	0
18/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2296.2400	2521.9500	2.2962	2.5220	0
18/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3329.3600	3107.0700	3.3294	3.1071	0
18/03/2024	R209 On 08-May-25			Bond Future	12.8359	12.7269	62.6584	63.1150	0
18/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1407.4700	1565.9200	1.4075	1.5659	0
18/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5528.8800	5230.7200	5.5289	5.2307	0
18/03/2024	R210 On 02-May-24			Bond Future	232.5936	232.6505	232.5936	232.6505	198
18/03/2024	R210 On 01-August-24			Bond Future	237.7450	237.8029	237.7450	237.8029	300
18/03/2024	R210 On 07-November-24			Bond Future	240.0815	240.1395	240.0815	240.1395	0
18/03/2024	R210 On 06-February-25			Bond Future	245.2748	245.3321	245.2748	245.3321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5664.7500	5722.0600	5.6648	5.7221	0
18/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	R210 On 08-May-25			Bond Future	247.0347	247.0909	247.0347	247.0909	0
18/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	995.2600	939.1400	0.9953	0.9391	0
18/03/2024	R213 On 02-May-24			Bond Future	10.9886	10.8883	82.4978	82.9139	25,842
18/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	90.2900	150.0400	0.0903	0.1500	0
18/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3086.4800	2730.1300	3.0865	2.7301	0
18/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	95.1400	157.1000	0.0951	0.1571	0
18/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3048.1000	2693.9600	3.0481	2.6940	0
18/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	100.1900	164.3900	0.1002	0.1644	0
18/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3009.9400	2658.0400	3.0099	2.6580	0
18/03/2024	R213 On 01-August-24			Bond Future	11.0859	10.9805	84.3048	84.7300	0
18/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1299.3700	1507.4900	1.2994	1.5075	0
18/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2214.2100	1997.1800	2.2142	1.9972	0
18/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1318.0200	1527.8000	1.3180	1.5278	0
18/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2192.0900	1976.7200	2.1921	1.9767	0
18/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1336.8200	1548.2400	1.3368	1.5482	0
18/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2170.1500	1956.4200	2.1702	1.9564	0
18/03/2024	R213 On 07-November-24			Bond Future	11.2091	11.0979	82.7307	83.1655	10,002
18/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2330.4600	2575.3700	2.3305	2.5754	0
18/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2326.9500	2137.0800	2.3270	2.1371	0
18/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2351.8300	2597.8900	2.3518	2.5979	0
18/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2309.3600	2120.6400	2.3094	2.1206	0
18/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2373.2800	2620.5000	2.3733	2.6205	0
18/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2291.8800	2104.3200	2.2919	2.1043	0
18/03/2024	R213 On 06-February-25			Bond Future	11.3490	11.2318	84.5006	84.9440	0
18/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2600.1700	2846.7600	2.6002	2.8468	0
18/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2596.2100	2399.3700	2.5962	2.3994	0
18/03/2024	R213 On 08-May-25			Bond Future	11.5049	11.3815	82.6962	83.1482	0
18/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1224.6600	1376.4700	1.2247	1.3765	0
18/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4918.2000	4618.0800	4.9182	4.6181	0
18/03/2024	R214 On 02-May-24			Bond Future	12.7485	12.6696	58.3110	58.6656	23,211

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	5.3300	10.7300	0.0053	0.0107	0
18/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6250.6900	5901.5800	6.2507	5.9016	0
18/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	5.7200	11.4300	0.0057	0.0114	0
18/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6198.6400	5849.8400	6.1986	5.8498	0
18/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	6.1300	12.1700	0.0061	0.0122	0
18/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6146.6700	5798.2000	6.1467	5.7982	0
18/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	184.6700	262.9500	0.1847	0.2630	8,000
18/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3106.0800	2829.8500	3.1061	2.8299	0
18/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	199.5300	281.9800	0.1995	0.2820	5,110
18/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3024.4300	2752.3700	3.0244	2.7524	0
18/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1439.3200	1690.7800	1.4393	1.6908	0
18/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	900.2800	797.2300	0.9003	0.7972	13,110
18/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3511.2400	3842.3000	3.5112	3.8423	0
18/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	219.7600	196.3100	0.2198	0.1963	13,110
18/03/2024	R214 On 01-August-24			Bond Future	12.8662	12.7844	59.5883	59.9505	0
18/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	692.8200	808.5100	0.6928	0.8085	0
18/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3942.3700	3695.8600	3.9424	3.6959	0
18/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	706.1500	823.2700	0.7062	0.8233	0
18/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3907.7000	3662.6200	3.9077	3.6626	0
18/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	719.5300	838.0700	0.7195	0.8381	0
18/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3873.1400	3629.4800	3.8731	3.6295	0
18/03/2024	R214 On 07-November-24			Bond Future	13.0045	12.9194	57.6857	58.0562	0
18/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1825.8300	1999.8900	1.8258	1.9999	0
18/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3622.2300	3425.8200	3.6222	3.4258	0
18/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1845.6500	2020.7800	1.8457	2.0208	0
18/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3596.5800	3401.2400	3.5966	3.4012	0
18/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1865.4000	2041.5900	1.8654	2.0416	0
18/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3570.9000	3376.6200	3.5709	3.3766	0
18/03/2024	R214 On 06-February-25			Bond Future	13.1494	13.0612	58.9193	59.2972	0
18/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1995.7200	2170.2900	1.9957	2.1703	0
18/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3917.0800	3713.7100	3.9171	3.7137	0
18/03/2024	R214 On 08-May-25			Bond Future	13.3009	13.2093	56.8363	57.2215	0
18/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1530.7000	1671.4400	1.5307	1.6714	0
18/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5508.7700	5264.2400	5.5088	5.2642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2024	R248 On 02-May-24			Bond Future	12.9222	12.8484	70.9497	71.3459	245,896
18/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1.3500	3.0300	0.0014	0.0030	0
18/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9067.9800	8673.5100	9.0680	8.6735	0
18/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	2.2100	4.7300	0.0022	0.0047	0
18/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8672.8600	8279.2300	8.6729	8.2792	0
18/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	2.3900	5.0800	0.0024	0.0051	0
18/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8607.3800	8213.9200	8.6074	8.2139	0
18/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	2.5900	5.4500	0.0026	0.0055	0
18/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8542.0200	8148.7300	8.5420	8.1487	0
18/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	362.0000	482.3100	0.3620	0.4823	0
18/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3255.2500	2979.4100	3.2553	2.9794	0
18/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2156.7700	2463.0200	2.1568	2.4630	0
18/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	906.5500	816.6500	0.9066	0.8167	0
18/03/2024	R248 On 01-August-24			Bond Future	13.0477	12.9711	72.5038	72.9086	13,000
18/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	772.0500	896.0500	0.7721	0.8961	0
18/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4906.9800	4626.2300	4.9070	4.6262	0
18/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	787.2800	912.8600	0.7873	0.9129	0
18/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4864.0300	4584.8600	4.8640	4.5849	0
18/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	802.8300	930.0200	0.8028	0.9300	0
18/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4821.4800	4543.9200	4.8215	4.5439	0
18/03/2024	R248 On 07-November-24			Bond Future	13.1949	13.1149	69.7608	70.1748	0
18/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2181.8900	2376.6300	2.1819	2.3766	0
18/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4378.4800	4159.2600	4.3785	4.1593	0
18/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2205.3400	2401.2700	2.2053	2.4013	0
18/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4347.5000	4129.4700	4.3475	4.1295	0
18/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2229.1300	2426.2500	2.2291	2.4263	0
18/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4316.9400	4100.1000	4.3169	4.1001	0
18/03/2024	R248 On 06-February-25			Bond Future	13.3491	13.2658	71.2523	71.6746	0
18/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2094.1500	2271.5900	2.0942	2.2716	0
18/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5458.2600	5213.4200	5.4583	5.2134	0
18/03/2024	R248 On 08-May-25			Bond Future	13.5101	13.4234	68.2801	68.7105	0
18/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	1983.9800	2146.0800	1.9840	2.1461	0
18/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6760.3800	6492.1000	6.7604	6.4921	0
18/03/2024	X038 On 31-January-38			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
18/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0