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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
22/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	2025 On 02-May-24			Bond Future	179.0305	179.0206	179.0305	179.0206	9,075
22/03/2024	2025 On 01-August-24			Bond Future	181.1584	181.1534	181.1584	181.1534	0
22/03/2024	2025 On 07-November-24			Bond Future	185.4779	185.4726	185.4779	185.4726	0
22/03/2024	2029 On 02-May-24			Bond Future	129.1509	128.6265	129.1509	128.6265	7,165
22/03/2024	2029 On 01-August-24			Bond Future	132.0079	131.4755	132.0079	131.4755	728
22/03/2024	2029 On 07-November-24			Bond Future	133.7573	133.2122	133.7573	133.2122	0
22/03/2024	2029 On 06-February-25			Bond Future	136.6606	136.0961	136.6606	136.0961	0
22/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4260.6400	3696.1400	4.2606	3.6961	0
22/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2029 On 08-May-25			Bond Future	138.1129	137.5345	138.1129	137.5345	0
22/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	262.9000	0.0000	0.2629	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
22/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	315.4600	0.0000	0.3155	0
22/03/2024	2030 On 02-May-24			Bond Future	10.4524	10.4629	91.7261	91.6845	127,308
22/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	27.2200	43.3200	0.0272	0.0433	1,000
22/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3230.3700	3288.0200	3.2304	3.2880	0
22/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	72.3600	98.4800	0.0724	0.0985	0
22/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2658.3900	2726.0600	2.6584	2.7261	0
22/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	76.6600	103.4700	0.0767	0.1035	0
22/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2621.7300	2690.0900	2.6217	2.6901	0
22/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	81.2000	108.6500	0.0812	0.1087	0
22/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2585.3300	2654.3300	2.5853	2.6543	0
22/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	363.5800	405.2900	0.3636	0.4053	1,000
22/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1529.3500	1612.6100	1.5294	1.6126	0
22/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1269.5000	1295.6600	1.2695	1.2957	500
22/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	609.7500	677.4600	0.6098	0.6775	0
22/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1826.0200	1838.0200	1.8260	1.8380	1,080
22/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	386.8300	440.3800	0.3868	0.4404	0
22/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2778.6600	2769.7500	2.7787	2.7698	500
22/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	186.2100	218.8500	0.1862	0.2189	0
22/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5670.9100	5631.1900	5.6709	5.6312	0
22/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	20.9200	22.7500	0.0209	0.0228	1,000
22/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7239.0700	7197.6200	7.2391	7.1976	0
22/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.8400	3.9400	0.0038	0.0039	1,080
22/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9920.1800	9878.6300	9.9202	9.8786	0
22/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.0900	0.0001	0.0001	500
22/03/2024	2030 On 01-August-24			Bond Future	10.5458	10.5562	89.7270	89.6871	0
22/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1200.6300	1228.7000	1.2006	1.2287	0
22/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1874.3400	1942.3000	1.8743	1.9423	0
22/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1218.6300	1246.6200	1.2186	1.2466	0
22/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1853.8500	1921.7300	1.8539	1.9217	0
22/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1236.5600	1264.6900	1.2366	1.2647	0
22/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1833.3000	1901.3200	1.8333	1.9013	0
22/03/2024	2030 On 07-November-24			Bond Future	10.6474	10.6585	91.8430	91.8020	1,650
22/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2238.4200	2274.8400	2.2384	2.2748	0
22/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1899.3500	1976.7700	1.8994	1.9768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2259.5800	2295.8700	2.2596	2.2959	0
22/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1884.0000	1961.2900	1.8840	1.9613	0
22/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2280.8300	2316.6800	2.2808	2.3167	0
22/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1868.7700	1945.6200	1.8688	1.9456	0
22/03/2024	2030 On 06-February-25			Bond Future	10.7655	10.7789	89.8041	89.7569	0
22/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2124.1600	2173.4200	2.1242	2.1734	0
22/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2426.1500	2522.6000	2.4262	2.5226	0
22/03/2024	2030 On 08-May-25			Bond Future	10.9224	10.9372	91.6716	91.6219	0
22/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1018.7000	1040.4700	1.0187	1.0405	0
22/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4444.6100	4516.1700	4.4446	4.5162	0
22/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1511.1200	1536.0500	1.5111	1.5361	1,640
22/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3606.4400	3681.1600	3.6064	3.6812	0
22/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4567.4700	4570.9800	4.5675	4.5710	0
22/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1473.0600	1526.3600	1.4731	1.5264	1,640
22/03/2024	2032 On 02-May-24			Bond Future	11.3145	11.3100	85.0854	85.1062	128,765
22/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.4100	1.6800	0.0004	0.0017	8,500
22/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4832.2900	4812.7500	4.8323	4.8128	0
22/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	1.1800	3.6200	0.0012	0.0036	1,000
22/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4537.4900	4519.1200	4.5375	4.5191	0
22/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	13.1500	22.9900	0.0132	0.0230	0
22/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3670.3100	3659.3400	3.6703	3.6593	0
22/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	14.6400	25.0300	0.0146	0.0250	0
22/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3623.2800	3612.8600	3.6233	3.6129	0
22/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	16.2700	27.2500	0.0163	0.0273	0
22/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3576.4400	3566.6100	3.5764	3.5666	0
22/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	18.0400	29.6100	0.0180	0.0296	500
22/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3529.7600	3520.5200	3.5298	3.5205	0
22/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	22.0000	34.7900	0.0220	0.0348	500
22/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3436.9400	3428.9200	3.4369	3.4289	0
22/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	38.1300	54.7100	0.0381	0.0547	1,550
22/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3163.5500	3159.3200	3.1636	3.1593	0
22/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	165.1500	194.1900	0.1652	0.1942	1,000
22/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2286.9300	2295.1600	2.2869	2.2952	0
22/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	477.8900	513.7700	0.4779	0.5138	500

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22/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1517.4800	1532.5500	1.5175	1.5326	0
22/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	720.9000	757.1200	0.7209	0.7571	0
22/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1202.8500	1218.2600	1.2029	1.2183	500
22/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	886.5500	922.3200	0.8866	0.9223	0
22/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1045.3900	1060.3500	1.0454	1.0604	17,000
22/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1068.1600	1103.1700	1.0682	1.1032	1,550
22/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	905.4900	919.6900	0.9055	0.9197	0
22/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2570.3200	2596.1000	2.5703	2.5961	0
22/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	333.9700	338.9400	0.3340	0.3389	500
22/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6916.1300	6936.4900	6.9161	6.9365	0
22/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	25.8700	25.4200	0.0259	0.0254	1,000
22/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8043.0500	8063.4300	8.0431	8.0634	0
22/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.5000	13.0700	0.0135	0.0131	500
22/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8718.5100	8739.0200	8.7185	8.7390	0
22/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	8.0200	7.7200	0.0080	0.0077	1,550
22/03/2024	2032 On 01-August-24			Bond Future	11.4255	11.4202	86.9468	86.9705	0
22/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1225.7600	1299.1400	1.2258	1.2991	0
22/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2563.3100	2613.0300	2.5633	2.6130	0
22/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1244.3800	1318.4300	1.2444	1.3184	0
22/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2536.2200	2586.6100	2.5362	2.5866	0
22/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1263.1700	1337.8900	1.2632	1.3379	0
22/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2509.3300	2560.3900	2.5093	2.5604	0
22/03/2024	2032 On 07-November-24			Bond Future	11.5557	11.5501	84.8301	84.8542	1,578
22/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2324.7600	2352.8800	2.3248	2.3529	0
22/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2698.8500	2702.8400	2.6989	2.7028	0
22/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2347.1800	2375.3800	2.3472	2.3754	0
22/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2677.4800	2681.5500	2.6775	2.6816	0
22/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2369.9800	2398.2600	2.3700	2.3983	0
22/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2656.5300	2660.6800	2.6565	2.6607	0
22/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2726.6700	2754.4200	2.7267	2.7544	1,615
22/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2360.3500	2363.9700	2.3604	2.3640	0
22/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7989.0700	8014.6100	7.9891	8.0146	0
22/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	584.4200	585.8300	0.5844	0.5858	1,615
22/03/2024	2032 On 06-February-25			Bond Future	11.6958	11.6911	86.6503	86.6699	0

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22/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2787.2700	2876.8000	2.7873	2.8768	0
22/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2684.7500	2754.6700	2.6848	2.7547	0
22/03/2024	2032 On 08-May-25			Bond Future	11.8588	11.8542	84.2879	84.3065	0
22/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1284.1800	1341.9300	1.2842	1.3419	0
22/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5301.0600	5340.2800	5.3011	5.3403	0
22/03/2024	2033 On 02-May-24			Bond Future	121.4331	121.1611	121.4331	121.1611	2,064
22/03/2024	2033 On 01-August-24			Bond Future	124.1194	123.8448	124.1194	123.8448	5,754
22/03/2024	2033 On 07-November-24			Bond Future	125.5840	125.3027	125.5840	125.3027	0
22/03/2024	2033 On 06-February-25			Bond Future	128.3099	128.0155	128.3099	128.0155	0
22/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3369.9100	3075.5000	3.3699	3.0755	0
22/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2033 On 08-May-25			Bond Future	129.4857	129.1831	129.4857	129.1831	0
22/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1134.3300	1436.8800	1.1343	1.4369	0
22/03/2024	2037 On 02-May-24			Bond Future	12.5359	12.4860	76.8836	77.1380	69,977
22/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	14.5000	23.7900	0.0145	0.0238	0
22/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5957.2500	5712.0900	5.9573	5.7121	0
22/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	15.4500	25.2100	0.0155	0.0252	0
22/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5901.4500	5656.7600	5.9015	5.6568	0
22/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	16.4600	26.7100	0.0165	0.0267	0
22/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5845.7600	5601.5600	5.8458	5.6016	0
22/03/2024	2037 On 01-August-24			Bond Future	12.6728	12.6203	74.3094	74.5716	84,501
22/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	892.7400	1067.7200	0.8927	1.0677	0
22/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3882.7900	3795.5700	3.8828	3.7956	0
22/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	909.3400	1085.8100	0.9093	1.0858	0
22/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3846.6200	3760.8900	3.8466	3.7609	0
22/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	926.1300	1104.2500	0.9261	1.1043	1,383
22/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3810.6900	3726.6100	3.8107	3.7266	0
22/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3688.7900	3963.8300	3.6888	3.9638	0
22/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1269.2800	1282.1200	1.2693	1.2821	1,383
22/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6018.2000	6302.6600	6.0182	6.3027	0
22/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	607.2500	629.5100	0.6073	0.6295	1,383
22/03/2024	2037 On 07-November-24			Bond Future	12.8189	12.7642	76.0615	76.3297	9,175

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22/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2305.9300	2477.0500	2.3059	2.4771	0
22/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3537.7000	3440.6200	3.5377	3.4406	0
22/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2330.0600	2501.7300	2.3301	2.5017	0
22/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3511.7800	3415.2500	3.5118	3.4153	0
22/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2354.3200	2526.5400	2.3543	2.5265	0
22/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3486.0300	3390.0500	3.4860	3.3901	0
22/03/2024	2037 On 06-February-25			Bond Future	12.9724	12.9163	73.4327	73.7022	0
22/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2668.2100	2919.6900	2.6682	2.9197	0
22/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3696.2200	3678.1900	3.6962	3.6782	0
22/03/2024	2037 On 08-May-25			Bond Future	13.1485	13.0903	74.9578	75.2316	0
22/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1598.1000	1784.8900	1.5981	1.7849	0
22/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5992.0600	5905.0500	5.9921	5.9051	0
22/03/2024	2038 On 02-May-24			Bond Future	132.3533	132.0743	132.3533	132.0743	5,122
22/03/2024	2038 On 01-August-24			Bond Future	133.2195	132.9381	133.2195	132.9381	0
22/03/2024	2038 On 07-November-24			Bond Future	136.3958	136.1076	136.3958	136.1076	0
22/03/2024	2038 On 06-February-25			Bond Future	137.2424	136.9407	137.2424	136.9407	0
22/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	2012.3600	1710.6500	2.0124	1.7107	0
22/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2038 On 08-May-25			Bond Future	140.1340	139.8234	140.1340	139.8234	0
22/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	454.0000	143.4400	0.4540	0.1434	0
22/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2040 On 02-May-24			Bond Future	12.8071	12.7725	76.8533	77.0383	132,410
22/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	7.9100	13.0100	0.0079	0.0130	0
22/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6909.6500	6729.7500	6.9097	6.7298	0
22/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	8.4900	13.8700	0.0085	0.0139	0
22/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6849.0400	6669.4200	6.8490	6.6694	0
22/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	9.0900	14.7800	0.0091	0.0148	0
22/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6788.5300	6609.2200	6.7885	6.6092	0
22/03/2024	2040 On 01-August-24			Bond Future	12.9467	12.9103	74.0282	74.2194	7,062
22/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	811.9500	906.7300	0.8120	0.9067	680
22/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4435.8200	4339.3800	4.4358	4.3394	0
22/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	876.9900	975.4500	0.8770	0.9755	0
22/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4275.7200	4182.9600	4.2757	4.1830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	893.7400	993.1900	0.8937	0.9932	0
22/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4236.3400	4144.5700	4.2363	4.1446	0
22/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	910.6900	1010.9700	0.9107	1.0110	0
22/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4197.2300	4106.2900	4.1972	4.1063	0
22/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2116.7000	2262.1500	2.1167	2.2622	0
22/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2467.3100	2421.5400	2.4673	2.4215	680
22/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2311.9600	2461.9700	2.3120	2.4620	7,500
22/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2294.7900	2253.5800	2.2948	2.2536	0
22/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4013.3500	4190.4600	4.0134	4.1905	0
22/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1302.2300	1288.1200	1.3022	1.2881	680
22/03/2024	2040 On 07-November-24			Bond Future	13.0953	13.0573	75.7736	75.9691	8,677
22/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2436.9100	2586.3500	2.4369	2.5864	0
22/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3766.9400	3720.8100	3.7669	3.7208	0
22/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2462.0500	2612.0900	2.4621	2.6121	0
22/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3739.2700	3693.7400	3.7393	3.6937	0
22/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2487.3100	2637.9500	2.4873	2.6380	0
22/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3711.7800	3666.8500	3.7118	3.6669	0
22/03/2024	2040 On 06-February-25			Bond Future	13.2504	13.2117	72.8878	73.0830	0
22/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2595.0500	2757.0400	2.5951	2.7570	0
22/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4132.6700	4099.3800	4.1327	4.0994	0
22/03/2024	2040 On 08-May-25			Bond Future	13.4264	13.3863	74.4010	74.5990	0
22/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1808.2300	2077.9800	1.8082	2.0780	0
22/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5906.7800	5978.4900	5.9068	5.9785	0
22/03/2024	2044 On 02-May-24			Bond Future	12.9207	12.8912	72.7466	72.9036	79,403
22/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	4.1900	7.0300	0.0042	0.0070	0
22/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7330.4700	7176.3100	7.3305	7.1763	0
22/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	4.5300	7.5500	0.0045	0.0076	0
22/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7268.2900	7114.3100	7.2683	7.1143	0
22/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	4.8900	8.1000	0.0049	0.0081	0
22/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7206.2100	7052.4200	7.2062	7.0524	0
22/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	400.3600	474.2100	0.4004	0.4742	0
22/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2694.0300	2610.8800	2.6940	2.6109	4,200
22/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	847.7100	956.0000	0.8477	0.9560	0
22/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1763.6200	1714.9100	1.7636	1.7149	10,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1507.0000	1642.7100	1.5070	1.6427	0
22/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1088.4700	1067.1800	1.0885	1.0672	10,030
22/03/2024	2044 On 01-August-24			Bond Future	13.0572	13.0261	69.9568	70.1192	42,727
22/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	673.9500	749.3300	0.6740	0.7493	0
22/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4929.1000	4842.0500	4.9291	4.8421	0
22/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	688.0600	764.3100	0.6881	0.7643	0
22/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4885.7400	4799.5600	4.8857	4.7996	0
22/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	702.3600	779.4900	0.7024	0.7795	0
22/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4842.6300	4757.3300	4.8426	4.7573	0
22/03/2024	2044 On 07-November-24			Bond Future	13.2020	13.1696	71.6062	71.7722	200
22/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2278.4600	2410.8100	2.2785	2.4108	0
22/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3852.4400	3818.7300	3.8524	3.8187	0
22/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2302.9700	2435.6300	2.3030	2.4356	0
22/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3823.8800	3790.4800	3.8239	3.7905	0
22/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2327.5900	2460.7900	2.3276	2.4608	0
22/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3795.5000	3762.6400	3.7955	3.7626	0
22/03/2024	2044 On 06-February-25			Bond Future	13.3527	13.3198	68.7562	68.9216	0
22/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2692.9700	2704.0100	2.6930	2.7040	0
22/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4395.9200	4241.4800	4.3959	4.2415	0
22/03/2024	2044 On 08-May-25			Bond Future	13.5228	13.4887	70.1834	70.3510	0
22/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2130.6100	2014.7100	2.1306	2.0147	0
22/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6272.0300	5988.5000	6.2720	5.9885	0
22/03/2024	2046 On 02-May-24			Bond Future	113.1223	113.3104	113.1223	113.3104	16,295
22/03/2024	2046 On 01-August-24			Bond Future	115.6247	115.8203	115.6247	115.8203	0
22/03/2024	2046 On 07-November-24			Bond Future	116.1845	116.3846	116.1845	116.3846	0
22/03/2024	2046 On 06-February-25			Bond Future	118.7057	118.9035	118.7057	118.9035	0
22/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4695.6600	4893.4500	4.6957	4.8935	0
22/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2046 On 08-May-25			Bond Future	118.9612	119.1619	118.9612	119.1619	0
22/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3008.7600	2808.0700	3.0088	2.8081	0
22/03/2024	2050 On 02-May-24			Bond Future	114.5379	114.9395	114.5379	114.9395	14,597
22/03/2024	2050 On 01-August-24			Bond Future	114.7753	115.1892	114.7753	115.1892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2050 On 07-November-24			Bond Future	117.5118	117.9355	117.5118	117.9355	0
22/03/2024	2050 On 06-February-25			Bond Future	117.7064	118.1327	117.7064	118.1327	0
22/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2106.4400	2532.6800	2.1064	2.5327	0
22/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2050 On 08-May-25			Bond Future	120.1859	120.6193	120.1859	120.6193	0
22/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	974.1000	540.6600	0.9741	0.5407	0
22/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	AL37 On 02-May-24			Index Future	939.3350	939.0790	939.3350	939.0790	0
22/03/2024	AL37 On 01-August-24			Index Future	959.8850	959.6500	959.8850	959.6500	0
22/03/2024	AL37 On 07-November-24			Index Future	982.5340	982.2900	982.5340	982.2900	0
22/03/2024	AL37 On 06-February-25			Index Future	1003.6490	1003.3410	1003.6490	1,003.3410	0
22/03/2024	AL37 On 08-May-25			Index Future	1024.6110	1024.2750	1024.6110	1,024.2750	0
22/03/2024	AL7T On 02-May-24			Index Future	1081.8240	1082.7040	1081.8240	1,082.7040	0
22/03/2024	AL7T On 01-August-24			Index Future	1105.4920	1106.4200	1105.4920	1,106.4200	0
22/03/2024	AL7T On 07-November-24			Index Future	1131.5760	1132.5230	1131.5760	1,132.5230	0
22/03/2024	AL7T On 06-February-25			Index Future	1155.8940	1156.7930	1155.8940	1,156.7930	0
22/03/2024	AL7T On 08-May-25			Index Future	1180.0360	1180.9300	1180.0360	1,180.9300	0
22/03/2024	ALBI On 02-May-24			Index Future	939.4500	940.4500	939.4500	940.4500	94
22/03/2024	ALBI On 01-August-24			Index Future	960.0030	961.0500	960.0030	961.0500	0
22/03/2024	ALBI On 07-November-24			Index Future	982.6540	983.7230	982.6540	983.7230	0
22/03/2024	ALBI On 06-February-25			Index Future	1003.7720	1004.8040	1003.7720	1,004.8040	0
22/03/2024	ALBI On 08-May-25			Index Future	1024.7370	1025.7700	1024.7370	1,025.7700	0
22/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	ES33 On 02-May-24			Bond Future	12.9360	12.9116	72.0405	72.1438	0
22/03/2024	ES33 On 01-August-24			Bond Future	13.0975	13.0716	73.6342	73.7417	0
22/03/2024	ES33 On 07-November-24			Bond Future	13.2880	13.2608	71.5865	71.6965	0
22/03/2024	ES33 On 06-February-25			Bond Future	13.4896	13.4622	73.1384	73.2466	0
22/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	593.1600	484.9900	0.5932	0.4850	0
22/03/2024	ES33 On 08-May-25			Bond Future	13.7088	13.6805	70.8736	70.9828	0
22/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3898.3900	3789.2100	3.8984	3.7892	0
22/03/2024	ES42 On 02-May-24			Bond Future	13.3321	13.2976	67.5920	67.7617	0
22/03/2024	ES42 On 01-August-24			Bond Future	13.4777	13.4415	69.0872	69.2625	0
22/03/2024	ES42 On 07-November-24			Bond Future	13.6458	13.6079	66.4655	66.6450	0
22/03/2024	ES42 On 06-February-25			Bond Future	13.8149	13.7763	67.9049	68.0841	0
22/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	488.6300	309.3500	0.4886	0.3094	0
22/03/2024	ES42 On 08-May-25			Bond Future	14.0043	13.9642	65.0638	65.2456	0
22/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3567.1000	3385.2900	3.5671	3.3853	0
22/03/2024	GOVI On 02-May-24			GOVI	925.7010	926.6700	925.7010	926.6700	730
22/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	252690.0000	243000.0000	25.2690	24.3000	0
22/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	252790.0000	243100.0000	25.2790	24.3100	0
22/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	252890.0000	243200.0000	25.2890	24.3200	0
22/03/2024	GOVI On 01-August-24			GOVI	945.9530	946.9690	945.9530	946.9690	0
22/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	25830.0000	35990.0000	2.5830	3.5990	0
22/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	25730.0000	35890.0000	2.5730	3.5890	0
22/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	25630.0000	35790.0000	2.5630	3.5790	0
22/03/2024	GOVI On 01-August-24	943.39	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
22/03/2024	GOVI On 07-November-24			GOVI	968.2730	969.3090	968.2730	969.3090	0
22/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	194930.0000	205290.0000	19.4930	20.5290	0
22/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	194830.0000	205190.0000	19.4830	20.5190	0
22/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	194730.0000	205090.0000	19.4730	20.5090	0
22/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 06-February-25			GOVI	989.0810	990.0820	989.0810	990.0820	0
22/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	170810.0000	180820.0000	17.0810	18.0820	0
22/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 08-May-25			GOVI	1009.7400	1010.7400	1009.7400	1,010.7400	0
22/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	122600.0000	112600.0000	12.2600	11.2600	0
22/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/03/2024	IGOV On 02-May-24			Index Future	347.2250	347.2270	347.2250	347.2270	593
22/03/2024	IGOV On 01-August-24			Index Future	354.9070	354.9180	354.9070	354.9180	0
22/03/2024	IGOV On 07-November-24			Index Future	363.3700	363.3810	363.3700	363.3810	0
22/03/2024	IGOV On 06-February-25			Index Future	371.2600	371.2490	371.2600	371.2490	0
22/03/2024	IGOV On 08-May-25			Index Future	379.0940	379.0750	379.0940	379.0750	0
22/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
22/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3550	8.3500	91.6450	91.6500	0
22/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3400	91.6500	91.6600	0
22/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3380	91.6600	91.6620	0
22/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3380	8.3300	91.6620	91.6700	0
22/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3300	8.2900	91.6700	91.7100	0
22/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3050	8.2650	91.6950	91.7350	0
22/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2650	8.0800	91.7350	91.9200	0
22/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1050	7.9850	91.8950	92.0150	0
22/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0350	7.8800	91.9650	92.1200	0
22/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8800	7.8500	92.1200	92.1500	0
22/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8500	7.9400	92.1500	92.0600	0
22/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.9400	7.9400	92.0600	7.9400	0
22/03/2024	R035 On 02-May-24			Bond Future	12.0990	12.0743	82.4590	82.5857	161,751
22/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	44.5300	58.8300	0.0445	0.0588	0
22/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4897.9000	4785.5000	4.8979	4.7855	0
22/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	47.0700	61.9500	0.0471	0.0620	0
22/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4844.8700	4733.0500	4.8449	4.7331	0
22/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	49.7000	65.1800	0.0497	0.0652	0
22/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4791.9900	4680.7700	4.7920	4.6808	0
22/03/2024	R035 On 01-August-24			Bond Future	12.2204	12.1942	84.2630	84.3948	0
22/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1145.7000	1288.4300	1.1457	1.2884	0
22/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3349.7600	3360.6600	3.3498	3.3607	0
22/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1165.3200	1308.7500	1.1653	1.3088	0
22/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3317.2200	3328.8200	3.3172	3.3288	0
22/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1185.1400	1329.4400	1.1851	1.3294	0
22/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3284.9200	3297.3900	3.2849	3.2974	0
22/03/2024	R035 On 07-November-24			Bond Future	12.3655	12.3381	81.7347	81.8695	14,838
22/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2397.8500	2496.5200	2.3979	2.4965	0
22/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3366.6900	3330.5700	3.3667	3.3306	0
22/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2422.4500	2521.5300	2.4225	2.5215	0
22/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3341.3300	3305.6200	3.3413	3.3056	0
22/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2447.1700	2546.6600	2.4472	2.5467	0
22/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3316.1300	3280.8300	3.3161	3.2808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R035 On 06-February-25			Bond Future	12.5203	12.4927	83.4887	83.6215	0
22/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2834.5600	3060.5000	2.8346	3.0605	0
22/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3367.0200	3460.1300	3.3670	3.4601	0
22/03/2024	R035 On 08-May-25			Bond Future	12.6862	12.6576	80.7110	80.8451	0
22/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1472.3300	1662.5000	1.4723	1.6625	0
22/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5888.4900	5944.4900	5.8885	5.9445	0
22/03/2024	R053 On 02-May-24			Bond Future	12.7857	12.7663	92.3207	92.4567	5,189
22/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2572.8100	2722.7000	2.5728	2.7227	0
22/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	963.4900	977.3500	0.9635	0.9774	0
22/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2618.7200	2769.0400	2.6187	2.7690	0
22/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	941.8800	956.1700	0.9419	0.9562	0
22/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2664.9500	2815.6700	2.6650	2.8157	0
22/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	920.6900	935.3800	0.9207	0.9354	0
22/03/2024	R053 On 01-August-24			Bond Future	12.9114	12.8908	94.3404	94.4820	0
22/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3710.1500	3961.2000	3.7102	3.9612	0
22/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2233.8700	2343.3900	2.2339	2.3434	0
22/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3751.5400	4002.9500	3.7515	4.0030	0
22/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2208.8000	2318.6800	2.2088	2.3187	0
22/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3793.0900	4044.6300	3.7931	4.0446	0
22/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2183.9900	2294.0000	2.1840	2.2940	0
22/03/2024	R053 On 07-November-24			Bond Future	13.0544	13.0329	90.6929	90.8377	0
22/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2983.7800	3136.8100	2.9838	3.1368	0
22/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4793.1100	4801.3200	4.7931	4.8013	0
22/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3016.3400	3169.8900	3.0163	3.1699	0
22/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4756.0200	4764.7500	4.7560	4.7648	0
22/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3048.7700	3202.8400	3.0488	3.2028	0
22/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4718.8900	4728.1400	4.7189	4.7281	0
22/03/2024	R053 On 06-February-25			Bond Future	13.2001	13.1785	92.6379	92.7804	0
22/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3726.1600	3806.5300	3.7262	3.8065	0
22/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5468.5100	5406.3900	5.4685	5.4064	0
22/03/2024	R053 On 08-May-25			Bond Future	13.3607	13.3384	88.6938	88.8376	0
22/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3060.7700	3091.1100	3.0608	3.0911	0
22/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7934.1600	7820.7000	7.9342	7.8207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R186 On 02-May-24			Bond Future	9.1588	9.1630	107.0027	106.9930	89,980
22/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2772.6100	2782.3100	2.7726	2.7823	0
22/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2748.4900	2758.1900	2.7485	2.7582	0
22/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2724.3700	2734.0700	2.7244	2.7341	0
22/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1412.4300	1427.8900	1.4124	1.4279	2,030
22/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	91.1000	116.2600	0.0911	0.1163	0
22/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2857.1500	2853.0300	2.8572	2.8530	0
22/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13.2200	18.8000	0.0132	0.0188	2,030
22/03/2024	R186 On 01-August-24			Bond Future	9.1903	9.1936	104.0356	104.0285	0
22/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	271.8900	315.2400	0.2719	0.3152	0
22/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1365.8200	1416.1900	1.3658	1.4162	0
22/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	278.3500	322.4600	0.2784	0.3225	0
22/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1350.7000	1401.8300	1.3507	1.4018	0
22/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	285.1200	329.9900	0.2851	0.3300	0
22/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1335.8900	1387.7800	1.3359	1.3878	0
22/03/2024	R186 On 07-November-24			Bond Future	9.2320	9.2359	106.4892	106.4819	35,645
22/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	868.7500	871.1300	0.8688	0.8711	0
22/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1063.4900	1073.2300	1.0635	1.0732	0
22/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	879.9900	882.0300	0.8800	0.8820	0
22/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1055.6200	1065.0200	1.0556	1.0650	0
22/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	890.9600	892.9800	0.8910	0.8930	0
22/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1047.4900	1056.8700	1.0475	1.0569	0
22/03/2024	R186 On 06-February-25			Bond Future	9.3124	9.3205	103.4591	103.4454	0
22/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	784.5100	785.5400	0.7845	0.7855	0
22/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1264.5200	1279.2200	1.2645	1.2792	0
22/03/2024	R186 On 08-May-25			Bond Future	9.4673	9.4780	105.6113	105.5955	0
22/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	353.8000	372.3600	0.3538	0.3724	0
22/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1840.5600	1874.9200	1.8406	1.8749	0
22/03/2024	R202 On 02-May-24			Bond Future	259.8306	260.0721	259.8306	260.0721	4,848
22/03/2024	R202 On 01-August-24			Bond Future	260.5017	260.7557	260.5017	260.7557	0
22/03/2024	R202 On 07-November-24			Bond Future	266.7128	266.9727	266.7128	266.9727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R202 On 06-February-25			Bond Future	267.2911	267.5423	267.2911	267.5423	0
22/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	501.1400	752.3000	0.5011	0.7523	0
22/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	R202 On 08-May-25			Bond Future	272.9232	273.1749	272.9232	273.1749	0
22/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	613.2200	864.9100	0.6132	0.8649	0
22/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	R209 On 02-May-24			Bond Future	12.2163	12.1916	63.6907	63.8019	13,197
22/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	13.2400	21.6600	0.0132	0.0217	0
22/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4978.7200	4876.0000	4.9787	4.8760	0
22/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	14.0200	22.9700	0.0140	0.0230	0
22/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4929.5400	4827.3500	4.9295	4.8274	0
22/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	14.8600	24.3700	0.0149	0.0244	0
22/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4880.4800	4778.8500	4.8805	4.7789	0
22/03/2024	R209 On 01-August-24			Bond Future	12.3312	12.3052	65.0841	65.1995	1,690
22/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	780.8200	846.4100	0.7808	0.8464	0
22/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3291.8200	3242.0600	3.2918	3.2421	0
22/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	795.5900	861.8100	0.7956	0.8618	0
22/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3259.8200	3210.6900	3.2598	3.2107	0
22/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	810.5300	877.3800	0.8105	0.8774	0
22/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3228.0300	3179.5300	3.2280	3.1795	0
22/03/2024	R209 On 07-November-24			Bond Future	12.4627	12.4357	63.4620	63.5800	5,237
22/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1895.6100	2052.8000	1.8956	2.0528	0
22/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3010.2200	3049.4200	3.0102	3.0494	0
22/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1916.3000	2074.1300	1.9163	2.0741	0
22/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2986.2800	3026.1200	2.9863	3.0261	0
22/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1937.0900	2095.3700	1.9371	2.0954	0
22/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2962.4900	3002.7800	2.9625	3.0028	0
22/03/2024	R209 On 06-February-25			Bond Future	12.5986	12.5714	64.8237	64.9405	0
22/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2397.1700	2509.2100	2.3972	2.5092	0
22/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3081.4200	3076.6900	3.0814	3.0767	0
22/03/2024	R209 On 08-May-25			Bond Future	12.7502	12.7222	63.0169	63.1350	0
22/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1368.1500	1556.3700	1.3682	1.5564	0
22/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5131.0700	5201.2000	5.1311	5.2012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R210 On 02-May-24			Bond Future	233.0634	232.9236	233.0634	232.9236	198
22/03/2024	R210 On 01-August-24			Bond Future	238.2191	238.0828	238.2191	238.0828	300
22/03/2024	R210 On 07-November-24			Bond Future	240.5684	240.4290	240.5684	240.4290	0
22/03/2024	R210 On 06-February-25			Bond Future	245.7897	245.6335	245.7897	245.6335	0
22/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6179.6900	6023.5000	6.1797	6.0235	0
22/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	R210 On 08-May-25			Bond Future	247.5665	247.4038	247.5665	247.4038	0
22/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	463.4600	626.1800	0.4635	0.6262	0
22/03/2024	R213 On 02-May-24			Bond Future	10.9380	10.9332	82.7077	82.7273	25,842
22/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	92.2900	104.1000	0.0923	0.1041	0
22/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2878.6200	2870.7800	2.8786	2.8708	0
22/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	97.5300	109.6000	0.0975	0.1096	0
22/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2840.6300	2833.0500	2.8406	2.8331	0
22/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	102.9800	115.3100	0.1030	0.1153	0
22/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2802.8700	2795.5500	2.8029	2.7956	0
22/03/2024	R213 On 01-August-24			Bond Future	11.0332	11.0277	84.5171	84.5395	0
22/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1318.9200	1389.2800	1.3189	1.3893	0
22/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2021.5100	2069.4700	2.0215	2.0695	0
22/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1338.0400	1408.8000	1.3380	1.4088	0
22/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1999.8600	2048.2200	1.9999	2.0482	0
22/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1357.3200	1428.4500	1.3573	1.4285	0
22/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1978.4000	2027.1300	1.9784	2.0271	0
22/03/2024	R213 On 07-November-24			Bond Future	11.1532	11.1474	82.9489	82.9717	10,002
22/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2367.9800	2446.4100	2.3680	2.4464	0
22/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2146.2700	2201.9000	2.1463	2.2019	0
22/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2389.9500	2468.4100	2.3900	2.4684	0
22/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2129.2800	2184.9400	2.1293	2.1849	0
22/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2412.0100	2490.5000	2.4120	2.4905	0
22/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2112.4100	2168.1000	2.1124	2.1681	0
22/03/2024	R213 On 06-February-25			Bond Future	11.2884	11.2835	84.7295	84.7480	0
22/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2721.8100	2721.6000	2.7218	2.7216	0
22/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2488.8800	2470.2300	2.4889	2.4702	0
22/03/2024	R213 On 08-May-25			Bond Future	11.4401	11.4354	82.9330	82.9504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1224.5100	1298.1700	1.2245	1.2982	0
22/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4681.2900	4737.5900	4.6813	4.7376	0
22/03/2024	R214 On 02-May-24			Bond Future	12.6359	12.6011	58.8182	58.9762	23,361
22/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	6.1600	10.3000	0.0062	0.0103	0
22/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5744.3500	5590.5500	5.7444	5.5906	0
22/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	6.6200	11.0100	0.0066	0.0110	0
22/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5692.3700	5538.8200	5.6924	5.5388	0
22/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	7.1100	11.7500	0.0071	0.0118	0
22/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5640.4800	5487.1800	5.6405	5.4872	0
22/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	227.3900	282.8500	0.2274	0.2829	8,000
22/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2641.6300	2539.1500	2.6416	2.5392	0
22/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	245.6000	303.7200	0.2456	0.3037	5,110
22/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2563.3300	2463.5100	2.5633	2.4635	0
22/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1690.4000	1832.9700	1.6904	1.8330	0
22/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	644.1900	628.8200	0.6442	0.6288	13,110
22/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3927.5400	4088.8100	3.9275	4.0888	0
22/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	128.8900	132.2200	0.1289	0.1322	13,110
22/03/2024	R214 On 01-August-24			Bond Future	12.7498	12.7134	60.1050	60.2680	0
22/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	787.1500	873.2400	0.7872	0.8732	0
22/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3519.9500	3443.0200	3.5200	3.4430	0
22/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	802.0300	888.9700	0.8020	0.8890	0
22/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3486.8300	3410.7500	3.4868	3.4108	0
22/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	816.9600	904.7300	0.8170	0.9047	0
22/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3453.8200	3378.5700	3.4538	3.3786	0
22/03/2024	R214 On 07-November-24			Bond Future	12.8832	12.8453	58.2153	58.3821	0
22/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1990.2100	2117.8100	1.9902	2.1178	0
22/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3257.0300	3217.8400	3.2570	3.2178	0
22/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2011.4200	2139.5500	2.0114	2.1396	0
22/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3232.7700	3194.1100	3.2328	3.1941	0
22/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2032.7500	2161.2200	2.0328	2.1612	0
22/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3208.6700	3170.3500	3.2087	3.1704	0
22/03/2024	R214 On 06-February-25			Bond Future	13.0224	12.9839	59.4645	59.6314	0
22/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2209.5700	2298.3300	2.2096	2.2983	0
22/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3585.6500	3507.5100	3.5857	3.5075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R214 On 08-May-25			Bond Future	13.1684	13.1287	57.3950	57.5644	0
22/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1656.5200	1776.5900	1.6565	1.7766	0
22/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5075.8100	5026.5400	5.0758	5.0265	0
22/03/2024	R248 On 02-May-24			Bond Future	12.8242	12.7946	71.4766	71.6375	245,753
22/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1.3100	2.4200	0.0013	0.0024	0
22/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8541.1100	8381.3200	8.5411	8.3813	0
22/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	2.1900	3.8800	0.0022	0.0039	0
22/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8146.0100	7986.8000	8.1460	7.9868	0
22/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	2.3800	4.1900	0.0024	0.0042	0
22/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8080.5400	7921.4500	8.0805	7.9215	0
22/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	2.5800	4.5200	0.0026	0.0045	0
22/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8015.1800	7856.2200	8.0152	7.8562	0
22/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	419.6800	497.1700	0.4197	0.4972	0
22/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2786.1000	2702.6900	2.7861	2.7027	0
22/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2437.0000	2595.1500	2.4370	2.5952	0
22/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	659.9500	657.2000	0.6600	0.6572	0
22/03/2024	R248 On 01-August-24			Bond Future	12.9463	12.9151	73.0403	73.2067	13,000
22/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	855.2200	944.6700	0.8552	0.9447	0
22/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4453.7100	4376.7100	4.4537	4.3767	0
22/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	871.9400	962.3000	0.8719	0.9623	0
22/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4412.2500	4336.1600	4.4123	4.3362	0
22/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	889.0000	980.2800	0.8890	0.9803	0
22/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4371.2100	4296.0400	4.3712	4.2960	0
22/03/2024	R248 On 07-November-24			Bond Future	13.0888	13.0562	70.3108	70.4810	0
22/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2341.2600	2478.5400	2.3413	2.4785	0
22/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3987.8900	3954.9400	3.9879	3.9549	0
22/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2366.1200	2503.9600	2.3661	2.5040	0
22/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3958.3200	3925.9300	3.9583	3.9259	0
22/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2391.3300	2529.7200	2.3913	2.5297	0
22/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3929.1800	3897.3400	3.9292	3.8973	0
22/03/2024	R248 On 06-February-25			Bond Future	13.2375	13.2044	71.8193	71.9890	0
22/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2375.5800	2371.5600	2.3756	2.3716	0
22/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5172.6900	4998.9600	5.1727	4.9990	0
22/03/2024	R248 On 08-May-25			Bond Future	13.3932	13.3590	68.8615	69.0335	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2314.5600	2241.3200	2.3146	2.2413	0
22/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6509.5700	6264.3700	6.5096	6.2644	0
22/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0