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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
14/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	2025 On 02-May-24			Bond Future	178.8987	178.9337	178.8987	178.9337	9,075
14/03/2024	2025 On 01-August-24			Bond Future	181.0362	181.0718	181.0362	181.0718	0
14/03/2024	2025 On 07-November-24			Bond Future	185.3424	185.3784	185.3424	185.3784	0
14/03/2024	2029 On 02-May-24			Bond Future	128.7351	128.5986	128.7351	128.5986	7,165
14/03/2024	2029 On 01-August-24			Bond Future	131.5916	131.4520	131.5916	131.4520	728
14/03/2024	2029 On 07-November-24			Bond Future	133.3241	133.1807	133.3241	133.1807	0
14/03/2024	2029 On 06-February-25			Bond Future	136.2059	136.0588	136.2059	136.0588	0
14/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3805.8700	3658.7800	3.8059	3.6588	0
14/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2029 On 08-May-25			Bond Future	137.6394	137.4883	137.6394	137.4883	0
14/03/2024	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
14/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	210.5600	361.6600	0.2106	0.3617	0
14/03/2024	2030 On 02-May-24			Bond Future	10.3049	10.2285	92.3120	92.6171	126,938
14/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	135.0200	182.8700	0.1350	0.1829	1,000
14/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2752.2300	2494.9900	2.7522	2.4950	0
14/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	245.2000	318.0300	0.2452	0.3180	0
14/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2245.2900	2013.0300	2.2453	2.0130	0
14/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	254.3800	329.0500	0.2544	0.3291	0
14/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2213.5100	1983.0900	2.2135	1.9831	0
14/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	263.7000	340.2200	0.2637	0.3402	0
14/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2181.8900	1953.3200	2.1819	1.9533	0
14/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	711.6900	854.5000	0.7117	0.8545	1,000
14/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1291.5200	1129.2400	1.2915	1.1292	0
14/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1782.3300	2007.3200	1.7823	2.0073	500
14/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	536.6400	456.5400	0.5366	0.4565	0
14/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2374.7300	2624.8500	2.3747	2.6249	1,080
14/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	349.6000	294.6300	0.3496	0.2946	0
14/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3355.1400	3630.8500	3.3551	3.6309	500
14/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	176.7500	147.3700	0.1768	0.1474	0
14/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6251.8800	6553.9100	6.2519	6.5539	0
14/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	15.9500	12.8900	0.0160	0.0129	1,000
14/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7823.9200	8128.4400	7.8239	8.1284	0
14/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.7500	2.1800	0.0028	0.0022	1,080
14/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10506.1000	10811.1700	10.5061	10.8112	0
14/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	500
14/03/2024	2030 On 01-August-24			Bond Future	10.3878	10.3070	90.3321	90.6439	0
14/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1595.2300	1762.3600	1.5952	1.7624	0
14/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1663.8500	1519.2400	1.6639	1.5192	0
14/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1615.7300	1784.0300	1.6157	1.7840	0
14/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1645.8600	1502.4200	1.6459	1.5024	0
14/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1636.3600	1805.8300	1.6364	1.8058	0
14/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1628.0100	1485.7400	1.6280	1.4857	0
14/03/2024	2030 On 07-November-24			Bond Future	10.4807	10.3947	92.4570	92.7758	1,650
14/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2707.6300	2900.7300	2.7076	2.9007	0
14/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1754.5300	1628.8200	1.7545	1.6288	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2730.0400	2923.9500	2.7300	2.9240	0
14/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1740.4300	1615.5300	1.7404	1.6155	0
14/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2752.8300	2947.5200	2.7528	2.9475	0
14/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1726.7400	1602.6200	1.7267	1.6026	0
14/03/2024	2030 On 06-February-25			Bond Future	10.5907	10.4994	90.4227	90.7480	0
14/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2555.1000	2735.9800	2.5551	2.7360	0
14/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2238.4300	2094.0400	2.2384	2.0940	0
14/03/2024	2030 On 08-May-25			Bond Future	10.7380	10.6408	92.2962	92.6278	0
14/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1291.3200	1408.5600	1.2913	1.4086	0
14/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4092.7000	3878.3200	4.0927	3.8783	0
14/03/2024	2032 On 02-May-24			Bond Future	11.1650	11.0842	85.7757	86.1520	127,773
14/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	26.3800	43.0000	0.0264	0.0430	8,500
14/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4167.9400	3808.3100	4.1679	3.8083	0
14/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	40.0000	62.9800	0.0400	0.0630	1,000
14/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3885.9900	3532.7200	3.8860	3.5327	0
14/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	116.3200	167.4800	0.1163	0.1675	0
14/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3083.1600	2758.0700	3.0832	2.7581	0
14/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	122.6800	175.8400	0.1227	0.1758	0
14/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3041.0000	2717.9100	3.0410	2.7179	0
14/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	129.2300	184.4100	0.1292	0.1844	0
14/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2999.0800	2678.0100	2.9991	2.6780	0
14/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	136.0300	193.2700	0.1360	0.1933	500
14/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2957.4300	2638.4200	2.9574	2.6384	0
14/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	150.4700	211.9500	0.1505	0.2120	500
14/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2875.0900	2560.3200	2.8751	2.5603	0
14/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	200.2300	275.2700	0.2002	0.2753	1,550
14/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2635.3300	2334.1200	2.6353	2.3341	0
14/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	460.9000	590.5300	0.4609	0.5905	1,000
14/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1892.3600	1645.7400	1.8924	1.6457	0
14/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	913.7500	1106.3000	0.9138	1.1063	500
14/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1263.0200	1079.3200	1.2630	1.0793	0
14/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1216.8800	1439.7400	1.2169	1.4397	0
14/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1008.5100	855.1200	1.0085	0.8551	500
14/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1412.3700	1651.5400	1.4124	1.6515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	880.8900	743.8100	0.8809	0.7438	17,000
14/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1620.2100	1874.5600	1.6202	1.8746	1,550
14/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	767.2200	645.3200	0.7672	0.6453	0
14/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3220.4000	3545.4600	3.2204	3.5455	0
14/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	293.7300	242.5400	0.2937	0.2425	500
14/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	7605.5700	7977.2900	7.6056	7.9773	0
14/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	24.9900	20.4600	0.0250	0.0205	1,000
14/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8730.7000	9104.9400	8.7307	9.1049	0
14/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	10.8300	8.8200	0.0108	0.0088	500
14/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9406.7000	9781.8300	9.4067	9.7818	0
14/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	5.8900	4.7700	0.0059	0.0048	1,550
14/03/2024	2032 On 01-August-24			Bond Future	11.2676	11.1830	87.6582	88.0427	0
14/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1687.8400	1878.1600	1.6878	1.8782	0
14/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2314.0700	2119.8900	2.3141	2.1199	0
14/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1710.1400	1901.8900	1.7101	1.9019	0
14/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2290.6600	2097.9100	2.2907	2.0979	0
14/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1732.3700	1925.5500	1.7324	1.9256	0
14/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2267.2100	2075.8900	2.2672	2.0759	0
14/03/2024	2032 On 07-November-24			Bond Future	11.3905	11.3015	85.5532	85.9464	2,074
14/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2799.5300	3020.6300	2.7995	3.0206	0
14/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2450.5500	2278.3800	2.4506	2.2784	0
14/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2824.2000	3046.3400	2.8242	3.0463	0
14/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2431.4300	2260.3000	2.4314	2.2603	0
14/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2848.9700	3072.1400	2.8490	3.0721	0
14/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2412.4500	2242.3500	2.4125	2.2424	0
14/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3234.4600	3472.6400	3.2345	3.4726	1,615
14/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2145.0700	1989.9800	2.1451	1.9900	0
14/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	8650.2800	8998.4300	8.6503	8.9984	0
14/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	522.5600	477.4400	0.5226	0.4774	1,615
14/03/2024	2032 On 06-February-25			Bond Future	11.5242	11.4308	87.3807	87.7820	0
14/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3311.6100	3545.9600	3.3116	3.5460	0
14/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2478.7200	2311.7600	2.4787	2.3118	0
14/03/2024	2032 On 08-May-25			Bond Future	11.6799	11.5817	85.0267	85.4360	0
14/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1617.5600	1766.6300	1.6176	1.7666	0

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14/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4895.6600	4635.4600	4.8957	4.6355	0
14/03/2024	2033 On 02-May-24			Bond Future	120.8671	120.8796	120.8671	120.8796	2,064
14/03/2024	2033 On 01-August-24			Bond Future	123.5491	123.5617	123.5491	123.5617	5,754
14/03/2024	2033 On 07-November-24			Bond Future	124.9934	125.0059	124.9934	125.0059	0
14/03/2024	2033 On 06-February-25			Bond Future	127.6952	127.7075	127.6952	127.7075	0
14/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2755.1600	2767.4500	2.7552	2.7675	0
14/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2033 On 08-May-25			Bond Future	128.8496	128.8612	128.8496	128.8612	0
14/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1770.4300	1758.8200	1.7704	1.7588	0
14/03/2024	2037 On 02-May-24			Bond Future	12.4193	12.3287	77.4797	77.9473	69,922
14/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	56.9200	86.1400	0.0569	0.0861	0
14/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5403.5000	4965.2000	5.4035	4.9652	0
14/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	59.7700	90.1400	0.0598	0.0901	0
14/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5349.6000	4912.4500	5.3496	4.9125	0
14/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	62.7300	94.2800	0.0627	0.0943	0
14/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5295.8600	4859.8900	5.2959	4.8599	0
14/03/2024	2037 On 01-August-24			Bond Future	12.5502	12.4560	74.9240	75.4017	84,501
14/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1288.4800	1472.3600	1.2885	1.4724	0
14/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3663.9500	3370.1300	3.6640	3.3701	0
14/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1308.3300	1493.9700	1.3083	1.4940	0
14/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3631.0300	3338.9700	3.6310	3.3390	0
14/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1328.5300	1515.9300	1.3285	1.5159	1,383
14/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3598.5100	3308.2100	3.5985	3.3082	0
14/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4304.7800	4653.2900	4.3048	4.6533	0
14/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1270.6900	1141.5000	1.2707	1.1415	1,383
14/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6651.4600	7059.5400	6.6515	7.0595	0
14/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	625.9300	556.3100	0.6259	0.5563	1,383
14/03/2024	2037 On 07-November-24			Bond Future	12.6920	12.5937	76.6860	77.1748	9,175
14/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2763.2500	3014.5600	2.7633	3.0146	0
14/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3370.5100	3133.0600	3.3705	3.1331	0
14/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2788.9800	3041.5900	2.7890	3.0416	0
14/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3346.1900	3110.0400	3.3462	3.1100	0

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14/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2814.8300	3068.7200	2.8148	3.0687	0
14/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3322.0300	3087.1600	3.3220	3.0872	0
14/03/2024	2037 On 06-February-25			Bond Future	12.8416	12.7392	74.0635	74.5624	0
14/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3151.0700	3413.3600	3.1511	3.4134	0
14/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3548.3000	3311.6900	3.5483	3.3117	0
14/03/2024	2037 On 08-May-25			Bond Future	13.0132	12.9066	75.5959	76.1048	0
14/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1978.9900	2170.5000	1.9790	2.1705	0
14/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5734.8900	5417.4900	5.7349	5.4175	0
14/03/2024	2038 On 02-May-24			Bond Future	131.4292	131.8856	131.4292	131.8856	5,122
14/03/2024	2038 On 01-August-24			Bond Future	132.2843	132.7507	132.2843	132.7507	0
14/03/2024	2038 On 07-November-24			Bond Future	135.4307	135.9077	135.4307	135.9077	0
14/03/2024	2038 On 06-February-25			Bond Future	136.2453	136.7318	136.2453	136.7318	0
14/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1015.2900	1501.7600	1.0153	1.5018	0
14/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2038 On 08-May-25			Bond Future	139.1055	139.6016	139.1055	139.6016	0
14/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	574.5000	78.4500	0.5745	0.0785	0
14/03/2024	2040 On 02-May-24			Bond Future	12.7622	12.6769	77.0932	77.5531	144,268
14/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	27.2600	42.3600	0.0273	0.0424	0
14/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6689.1300	6244.3800	6.6891	6.2444	0
14/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	28.8300	44.6400	0.0288	0.0446	0
14/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6629.5100	6185.4700	6.6295	6.1855	0
14/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	30.4700	46.9900	0.0305	0.0470	0
14/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6570.0400	6126.7100	6.5700	6.1267	0
14/03/2024	2040 On 01-August-24			Bond Future	12.8990	12.8102	74.2786	74.7485	3,312
14/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1100.1400	1260.0900	1.1001	1.2601	0
14/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4248.4200	3938.5100	4.2484	3.9385	0
14/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1118.7200	1280.4100	1.1187	1.2804	0
14/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4210.8700	3902.7000	4.2109	3.9027	0
14/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1137.4800	1300.9100	1.1375	1.3009	0
14/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4173.5700	3867.1400	4.1736	3.8671	0
14/03/2024	2040 On 07-November-24			Bond Future	13.0464	12.9538	76.0254	76.5061	8,677
14/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2745.8800	2983.6900	2.7459	2.9837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3824.1200	3581.1600	3.8241	3.5812	0
14/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2771.8900	3010.9600	2.7719	3.0110	0
14/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3797.3200	3555.6200	3.7973	3.5556	0
14/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2798.2500	3038.6000	2.7983	3.0386	0
14/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3770.9300	3530.5100	3.7709	3.5305	0
14/03/2024	2040 On 06-February-25			Bond Future	13.2009	13.1045	73.1378	73.6286	0
14/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2845.7900	3084.3500	2.8458	3.0844	0
14/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4133.3400	3881.1600	4.1333	3.8812	0
14/03/2024	2040 On 08-May-25			Bond Future	13.3760	13.2755	74.6505	75.1510	0
14/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2182.8000	2375.5400	2.1828	2.3755	0
14/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6031.8500	5724.0700	6.0319	5.7241	0
14/03/2024	2044 On 02-May-24			Bond Future	12.8757	12.7903	72.9864	73.4445	78,077
14/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	16.8300	27.0800	0.0168	0.0271	0
14/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7103.2500	6655.4500	7.1033	6.6555	0
14/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	17.8500	28.6100	0.0179	0.0286	0
14/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7041.7500	6594.4600	7.0418	6.5945	0
14/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	18.9300	30.2300	0.0189	0.0302	0
14/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6980.3900	6533.6400	6.9804	6.5336	0
14/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	614.2100	769.8900	0.6142	0.7699	0
14/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2668.0200	2365.6500	2.6680	2.3657	4,200
14/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1133.8000	1359.6000	1.1338	1.3596	0
14/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1809.8500	1577.6000	1.8099	1.5776	10,030
14/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1834.9400	2126.0600	1.8349	2.1261	0
14/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1176.5500	1009.6200	1.1766	1.0096	10,030
14/03/2024	2044 On 01-August-24			Bond Future	13.0094	12.9206	70.2069	70.6749	37,227
14/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	875.3300	1011.3400	0.8753	1.0113	0
14/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4880.4100	4548.3300	4.8804	4.5483	0
14/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	891.4100	1029.0800	0.8914	1.0291	0
14/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4839.0200	4508.6000	4.8390	4.5086	0
14/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	907.6700	1047.0100	0.9077	1.0470	0
14/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4797.8700	4469.1200	4.7979	4.4691	0
14/03/2024	2044 On 07-November-24			Bond Future	13.1530	13.0604	71.8579	72.3367	0
14/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2594.4200	2825.5700	2.5944	2.8256	0
14/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3916.7100	3669.0000	3.9167	3.6690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2619.8700	2852.3000	2.6199	2.8523	0
14/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3889.0900	3642.6600	3.8891	3.6427	0
14/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2645.4200	2879.1400	2.6454	2.8791	0
14/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3861.6400	3616.5000	3.8616	3.6165	0
14/03/2024	2044 On 06-February-25			Bond Future	13.3030	13.2066	69.0066	69.4954	0
14/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2823.1700	3058.4000	2.8232	3.0584	0
14/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4275.7300	4022.1400	4.2757	4.0221	0
14/03/2024	2044 On 08-May-25			Bond Future	13.4720	13.3717	70.4334	70.9321	0
14/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2141.2200	2332.4000	2.1412	2.3324	0
14/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6032.6100	5725.1100	6.0326	5.7251	0
14/03/2024	2046 On 02-May-24			Bond Future	112.5313	113.0597	112.5313	113.0597	16,295
14/03/2024	2046 On 01-August-24			Bond Future	115.0283	115.5683	115.0283	115.5683	0
14/03/2024	2046 On 07-November-24			Bond Future	115.5677	116.1203	115.5677	116.1203	0
14/03/2024	2046 On 06-February-25			Bond Future	118.0649	118.6288	118.0649	118.6288	0
14/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4054.9200	4618.8200	4.0549	4.6188	0
14/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2046 On 08-May-25			Bond Future	118.2998	118.8747	118.2998	118.8747	0
14/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3670.2000	3095.3500	3.6702	3.0954	0
14/03/2024	2050 On 02-May-24			Bond Future	113.8658	114.1645	113.8658	114.1645	14,107
14/03/2024	2050 On 01-August-24			Bond Future	114.0964	114.4017	114.0964	114.4017	0
14/03/2024	2050 On 07-November-24			Bond Future	116.8102	117.1222	116.8102	117.1222	0
14/03/2024	2050 On 06-February-25			Bond Future	116.9801	117.2980	116.9801	117.2980	0
14/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1380.0500	1697.9500	1.3801	1.6980	0
14/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2050 On 08-May-25			Bond Future	119.4354	119.7596	119.4354	119.7596	0
14/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1724.6200	1400.4400	1.7246	1.4004	0
14/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	8657 On 21-December-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
14/03/2024	AL37 On 02-May-24			Index Future	945.5040	948.8600	945.5040	948.8600	0
14/03/2024	AL37 On 01-August-24			Index Future	966.2540	969.6830	966.2540	969.6830	0
14/03/2024	AL37 On 07-November-24			Index Future	988.9990	992.5070	988.9990	992.5070	0
14/03/2024	AL37 On 06-February-25			Index Future	1010.1640	1013.7440	1010.1640	1,013.7440	0
14/03/2024	AL37 On 08-May-25			Index Future	1031.1900	1034.8390	1031.1900	1,034.8390	0
14/03/2024	AL7T On 02-May-24			Index Future	1090.0720	1095.2720	1090.0720	1,095.2720	0
14/03/2024	AL7T On 01-August-24			Index Future	1113.9950	1119.3090	1113.9950	1,119.3090	0
14/03/2024	AL7T On 07-November-24			Index Future	1140.2180	1145.6540	1140.2180	1,145.6540	0
14/03/2024	AL7T On 06-February-25			Index Future	1164.6200	1170.1680	1164.6200	1,170.1680	0
14/03/2024	AL7T On 08-May-25			Index Future	1188.8600	1194.5180	1188.8600	1,194.5180	0
14/03/2024	ALBI On 02-May-24			Index Future	944.0950	948.4580	944.0950	948.4580	94
14/03/2024	ALBI On 01-August-24			Index Future	964.8140	969.2730	964.8140	969.2730	0
14/03/2024	ALBI On 07-November-24			Index Future	987.5260	992.0860	987.5260	992.0860	0
14/03/2024	ALBI On 06-February-25			Index Future	1008.6600	1013.3140	1008.6600	1,013.3140	0
14/03/2024	ALBI On 08-May-25			Index Future	1029.6540	1034.4010	1029.6540	1,034.4010	0
14/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C186 On 21-December-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
14/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	ES33 On 02-May-24			Bond Future	12.7903	12.7050	72.6617	73.0289	0
14/03/2024	ES33 On 01-August-24			Bond Future	12.9442	12.8551	74.2740	74.6493	0
14/03/2024	ES33 On 07-November-24			Bond Future	13.1281	13.0346	72.2373	72.6213	0
14/03/2024	ES33 On 06-February-25			Bond Future	13.3237	13.2259	73.7966	74.1886	0
14/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	64.9700	457.0200	0.0650	0.4570	0
14/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	ES33 On 08-May-25			Bond Future	13.5365	13.4341	71.5400	71.9399	0
14/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3232.0000	2832.0500	3.2320	2.8321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	ES42 On 02-May-24			Bond Future	13.4111	13.3156	67.2057	67.6729	0
14/03/2024	ES42 On 01-August-24			Bond Future	13.5590	13.4597	68.6969	69.1744	0
14/03/2024	ES42 On 07-November-24			Bond Future	13.7317	13.6278	66.0619	66.5506	0
14/03/2024	ES42 On 06-February-25			Bond Future	13.9058	13.7976	67.4859	67.9849	0
14/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	907.5700	408.6300	0.9076	0.4086	0
14/03/2024	ES42 On 08-May-25			Bond Future	14.1005	13.9875	64.6306	65.1397	0
14/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4000.3000	3491.2200	4.0003	3.4912	0
14/03/2024	GOVI On 02-May-24			GOVI	930.4620	934.7410	930.4620	934.7410	730
14/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	205080.0000	162290.0000	20.5080	16.2290	0
14/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	205180.0000	162390.0000	20.5180	16.2390	0
14/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	205280.0000	162490.0000	20.5280	16.2490	0
14/03/2024	GOVI On 01-August-24			GOVI	950.8830	955.2550	950.8830	955.2550	0
14/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	75130.0000	118850.0000	7.5130	11.8850	0
14/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	75030.0000	118750.0000	7.5030	11.8750	0
14/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	74930.0000	118650.0000	7.4930	11.8650	0
14/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 07-November-24			GOVI	973.2660	977.7380	973.2660	977.7380	0
14/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	244860.0000	289580.0000	24.4860	28.9580	0
14/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	244760.0000	289480.0000	24.4760	28.9480	0
14/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	244660.0000	289380.0000	24.4660	28.9380	0
14/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 06-February-25			GOVI	994.0950	998.6590	994.0950	998.6590	0
14/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	220950.0000	266590.0000	22.0950	26.6590	0
14/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 08-May-25			GOVI	1014.7860	1019.4410	1014.7860	1,019.4410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	72140.0000	25590.0000	7.2140	2.5590	0
14/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/03/2024	IGOV On 02-May-24			Index Future	345.5820	346.2020	345.5820	346.2020	593
14/03/2024	IGOV On 01-August-24			Index Future	353.2500	353.8840	353.2500	353.8840	0
14/03/2024	IGOV On 07-November-24			Index Future	361.6540	362.3020	361.6540	362.3020	0
14/03/2024	IGOV On 06-February-25			Index Future	369.4740	370.1350	369.4740	370.1350	0
14/03/2024	IGOV On 08-May-25			Index Future	377.2430	377.9160	377.2430	377.9160	0
14/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3510	8.3450	91.6490	91.6550	0
14/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3550	8.3150	91.6450	91.6850	0
14/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3050	91.6700	91.6950	0
14/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3120	8.2750	91.6880	91.7250	0
14/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2320	8.2800	91.7680	91.7200	0
14/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2450	8.2700	91.7550	91.7300	0
14/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0650	8.1600	91.9350	91.8400	0
14/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7690	7.8950	92.2310	92.1050	0
14/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6250	7.7700	92.3750	92.2300	0
14/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5300	7.6400	92.4700	92.3600	0
14/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.6650	92.4250	92.3350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6450	7.7150	92.3550	92.2850	0
14/03/2024	R035 On 02-May-24			Bond Future	11.9809	11.8953	83.0675	83.5126	161,472
14/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	132.5000	186.0200	0.1325	0.1860	0
14/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4377.4200	3985.8400	4.3774	3.9858	0
14/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	138.1500	193.3700	0.1382	0.1934	0
14/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4327.5000	3937.6200	4.3275	3.9376	0
14/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	143.9800	200.9400	0.1440	0.2009	0
14/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4277.8200	3889.6800	4.2778	3.8897	0
14/03/2024	R035 On 01-August-24			Bond Future	12.0962	12.0070	84.8905	85.3453	0
14/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1582.2500	1781.3100	1.5823	1.7813	0
14/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3158.8200	2903.0200	3.1588	2.9030	0
14/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1604.9500	1805.7100	1.6050	1.8057	0
14/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3129.3600	2875.2600	3.1294	2.8753	0
14/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1627.6300	1830.0600	1.6276	1.8301	0
14/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3099.9200	2847.4900	3.0999	2.8475	0
14/03/2024	R035 On 07-November-24			Bond Future	12.2365	12.1432	82.3721	82.8375	14,838
14/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2929.3800	3174.9200	2.9294	3.1749	0
14/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3260.7700	3040.9600	3.2608	3.0410	0
14/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2955.8300	3202.5700	2.9558	3.2026	0
14/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3237.2600	3018.6500	3.2373	3.0187	0
14/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2982.3800	3230.3200	2.9824	3.2303	0
14/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3213.8900	2996.4800	3.2139	2.9965	0
14/03/2024	R035 On 06-February-25			Bond Future	12.3871	12.2898	84.1321	84.6070	0
14/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3368.8200	3628.6000	3.3688	3.6286	0
14/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3257.8800	3042.6800	3.2579	3.0427	0
14/03/2024	R035 On 08-May-25			Bond Future	12.5484	12.4467	81.3614	81.8459	0
14/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1966.1900	2147.2200	1.9662	2.1472	0
14/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5731.8700	5428.4400	5.7319	5.4284	0
14/03/2024	R053 On 02-May-24			Bond Future	12.7305	12.6451	92.7077	93.3127	5,189
14/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3072.9400	3509.1000	3.0729	3.5091	0
14/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1076.5800	907.7800	1.0766	0.9078	0
14/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3119.4500	3558.3900	3.1195	3.5584	0
14/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1055.5700	889.5500	1.0556	0.8896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3166.3500	3608.0300	3.1664	3.6080	0
14/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1035.0500	871.7700	1.0351	0.8718	0
14/03/2024	R053 On 01-August-24			Bond Future	12.8530	12.7642	94.7423	95.3604	0
14/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	4311.4000	4706.6800	4.3114	4.7067	0
14/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2433.2800	2210.3800	2.4333	2.2104	0
14/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	4353.4100	4750.5200	4.3534	4.7505	0
14/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2408.8300	2187.7600	2.4088	2.1878	0
14/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	4395.7900	4794.7100	4.3958	4.7947	0
14/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2384.8500	2165.5900	2.3849	2.1656	0
14/03/2024	R053 On 07-November-24			Bond Future	12.9943	12.9015	91.0987	91.7312	0
14/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	3462.0100	3774.6800	3.4620	3.7747	0
14/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4865.5300	4545.7100	4.8655	4.5457	0
14/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3496.0200	3810.4200	3.4960	3.8104	0
14/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4829.8900	4511.8000	4.8299	4.5118	0
14/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3530.1700	3846.3100	3.5302	3.8463	0
14/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4794.4800	4478.1300	4.7945	4.4781	0
14/03/2024	R053 On 06-February-25			Bond Future	13.1387	13.0421	93.0435	93.6892	0
14/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4218.6300	4544.1800	4.2186	4.5442	0
14/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5555.3800	5235.3100	5.5554	5.2353	0
14/03/2024	R053 On 08-May-25			Bond Future	13.2977	13.1969	89.1005	89.7591	0
14/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3333.7400	3606.5900	3.3337	3.6066	0
14/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7800.4800	7414.7400	7.8005	7.4147	0
14/03/2024	R186 On 02-May-24			Bond Future	9.0752	8.9908	107.1980	107.3956	93,081
14/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.2500	0.6500	0.0003	0.0007	0
14/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2577.5800	2380.3400	2.5776	2.3803	0
14/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.2700	0.6900	0.0003	0.0007	0
14/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2553.4800	2356.2600	2.5535	2.3563	0
14/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.3200	0.7900	0.0003	0.0008	0
14/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2529.4100	2332.2400	2.5294	2.3322	0
14/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1619.2000	1794.7700	1.6192	1.7948	2,030
14/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	102.6000	80.5300	0.1026	0.0805	0
14/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3056.8500	3250.4900	3.0569	3.2505	0
14/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.6500	13.6500	0.0177	0.0137	2,030
14/03/2024	R186 On 01-August-24			Bond Future	9.0933	8.9988	104.2422	104.4442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	401.2100	473.2900	0.4012	0.4733	0
14/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1288.4500	1158.5900	1.2885	1.1586	0
14/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	409.7600	482.7600	0.4098	0.4828	0
14/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1275.4200	1146.4800	1.2754	1.1465	0
14/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	418.1800	492.0900	0.4182	0.4921	0
14/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1262.2600	1134.2300	1.2623	1.1342	0
14/03/2024	R186 On 07-November-24			Bond Future	9.1244	9.0166	106.6947	106.9011	35,645
14/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1039.1700	1149.1300	1.0392	1.1491	0
14/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1028.4800	932.0600	1.0285	0.9321	0
14/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1050.7500	1161.3100	1.0508	1.1613	0
14/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1020.9500	925.1300	1.0210	0.9251	0
14/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1062.3800	1173.5500	1.0624	1.1736	0
14/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1013.4800	918.2700	1.0135	0.9183	0
14/03/2024	R186 On 06-February-25			Bond Future	9.1946	9.0709	103.6590	103.8694	0
14/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	928.4800	1030.8700	0.9285	1.0309	0
14/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1208.5400	1100.5400	1.2085	1.1005	0
14/03/2024	R186 On 08-May-25			Bond Future	9.3347	9.1901	105.8073	106.0216	0
14/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	455.6900	524.6200	0.4557	0.5246	0
14/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1746.4200	1601.1100	1.7464	1.6011	0
14/03/2024	R202 On 02-May-24			Bond Future	258.8222	258.8483	258.8222	258.8483	4,848
14/03/2024	R202 On 01-August-24			Bond Future	259.4887	259.5151	259.4887	259.5151	0
14/03/2024	R202 On 07-November-24			Bond Future	265.6609	265.6872	265.6609	265.6872	0
14/03/2024	R202 On 06-February-25			Bond Future	266.1946	266.2196	266.1946	266.2196	0
14/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	595.3600	570.4400	0.5954	0.5704	0
14/03/2024	R202 On 08-May-25			Bond Future	271.7833	271.8076	271.7833	271.8076	0
14/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	526.7300	502.4300	0.5267	0.5024	0
14/03/2024	R209 On 02-May-24			Bond Future	12.0988	12.0133	64.2231	64.6140	13,179
14/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	56.7800	84.3100	0.0568	0.0843	0
14/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4489.9200	4126.5200	4.4899	4.1265	0
14/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	59.5500	88.1200	0.0596	0.0881	0
14/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4442.7300	4080.3700	4.4427	4.0804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	62.4200	92.0700	0.0624	0.0921	0
14/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4395.7000	4034.4200	4.3957	4.0344	0
14/03/2024	R209 On 01-August-24			Bond Future	12.2082	12.1196	65.6325	66.0320	1,690
14/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1075.7400	1229.6400	1.0757	1.2296	0
14/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3038.3600	2792.7600	3.0384	2.7928	0
14/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1093.3900	1248.8600	1.0934	1.2489	0
14/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3009.2400	2765.2100	3.0092	2.7652	0
14/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1111.2100	1268.2400	1.1112	1.2682	0
14/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2980.3300	2737.8600	2.9803	2.7379	0
14/03/2024	R209 On 07-November-24			Bond Future	12.3355	12.2433	64.0196	64.4282	5,237
14/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2363.9800	2573.5500	2.3640	2.5736	0
14/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2921.0600	2721.9400	2.9211	2.7219	0
14/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2386.6300	2597.3100	2.3866	2.5973	0
14/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2899.0800	2701.0700	2.8991	2.7011	0
14/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2409.3700	2621.1700	2.4094	2.6212	0
14/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2877.2400	2680.3500	2.8772	2.6804	0
14/03/2024	R209 On 06-February-25			Bond Future	12.4679	12.3721	65.3870	65.8043	0
14/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2782.5700	3006.6000	2.7826	3.0066	0
14/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2903.4800	2710.2800	2.9035	2.7103	0
14/03/2024	R209 On 08-May-25			Bond Future	12.6155	12.5159	63.5869	64.0124	0
14/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1760.3600	1922.6700	1.7604	1.9227	0
14/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4953.2700	4690.0500	4.9533	4.6901	0
14/03/2024	R210 On 02-May-24			Bond Future	232.6834	232.8857	232.6834	232.8857	198
14/03/2024	R210 On 01-August-24			Bond Future	237.8466	238.0532	237.8466	238.0532	300
14/03/2024	R210 On 07-November-24			Bond Future	240.1746	240.3852	240.1746	240.3852	0
14/03/2024	R210 On 06-February-25			Bond Future	245.3652	245.5793	245.3652	245.5793	0
14/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5755.2000	5969.3300	5.7552	5.9693	0
14/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	R210 On 08-May-25			Bond Future	247.1172	247.3341	247.1172	247.3341	0
14/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	912.7600	695.9000	0.9128	0.6959	0
14/03/2024	R213 On 02-May-24			Bond Future	10.7965	10.7154	83.2969	83.6372	25,842
14/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	250.0900	328.9300	0.2501	0.3289	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2447.1900	2185.7400	2.4472	2.1857	0
14/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	259.6500	340.5200	0.2597	0.3405	0
14/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2413.5200	2154.1000	2.4135	2.1541	0
14/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	269.3800	352.2800	0.2694	0.3523	0
14/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2380.0400	2122.6500	2.3800	2.1227	0
14/03/2024	R213 On 01-August-24			Bond Future	10.8832	10.7981	85.1249	85.4727	0
14/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1745.9900	1932.3300	1.7460	1.9323	0
14/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1840.7000	1679.3200	1.8407	1.6793	0
14/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1767.5700	1955.1700	1.7676	1.9552	0
14/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1821.5100	1661.3900	1.8215	1.6614	0
14/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1789.4900	1978.3500	1.7895	1.9784	0
14/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1802.6900	1643.8300	1.8027	1.6438	0
14/03/2024	R213 On 07-November-24			Bond Future	10.9960	10.9062	83.5664	83.9220	10,002
14/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2852.1100	3063.7200	2.8521	3.0637	0
14/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2012.9700	1868.9300	2.0130	1.8689	0
14/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2875.6200	3088.1000	2.8756	3.0881	0
14/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1997.5200	1854.3500	1.9975	1.8544	0
14/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2899.2000	3112.5600	2.8992	3.1126	0
14/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1982.1700	1839.8800	1.9822	1.8399	0
14/03/2024	R213 On 06-February-25			Bond Future	11.1246	11.0299	85.3524	85.7154	0
14/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3102.8300	3316.3200	3.1028	3.3163	0
14/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2247.0000	2097.5300	2.2470	2.0975	0
14/03/2024	R213 On 08-May-25			Bond Future	11.2690	11.1692	83.5625	83.9326	0
14/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1557.5000	1695.9000	1.5575	1.6959	0
14/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4384.7300	4153.0500	4.3847	4.1531	0
14/03/2024	R214 On 02-May-24			Bond Future	12.6094	12.5138	58.9383	59.3756	23,211
14/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	24.4300	39.5700	0.0244	0.0396	0
14/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5642.4900	5220.3700	5.6425	5.2204	0
14/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	25.8300	41.6500	0.0258	0.0417	0
14/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5591.4500	5170.0100	5.5915	5.1700	0
14/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	27.2900	43.8300	0.0273	0.0438	0
14/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5540.5300	5119.8100	5.5405	5.1198	0
14/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	387.5300	508.7800	0.3875	0.5088	8,000
14/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2681.6400	2365.6300	2.6816	2.3656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	411.3700	537.5500	0.4114	0.5376	5,110
14/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2608.9700	2297.8900	2.6090	2.2979	0
14/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1954.5300	2261.5500	1.9545	2.2616	0
14/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	788.1900	657.9500	0.7882	0.6580	13,110
14/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4127.7300	4524.5700	4.1277	4.5246	0
14/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	208.9500	168.5300	0.2090	0.1685	13,110
14/03/2024	R214 On 01-August-24			Bond Future	12.7215	12.6224	60.2318	60.6787	0
14/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	957.1300	1111.9700	0.9571	1.1120	0
14/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3563.1600	3271.1100	3.5632	3.2711	0
14/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	973.2600	1129.7600	0.9733	1.1298	0
14/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3531.2900	3240.9000	3.5313	3.2409	0
14/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	989.5400	1147.7200	0.9895	1.1477	0
14/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3499.6300	3210.9200	3.4996	3.2109	0
14/03/2024	R214 On 07-November-24			Bond Future	12.8545	12.7515	58.3417	58.7989	0
14/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2212.6500	2433.5500	2.2127	2.4336	0
14/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3353.0800	3116.8000	3.3531	3.1168	0
14/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2234.2200	2456.3500	2.2342	2.4564	0
14/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3329.1800	3094.1300	3.3292	3.0941	0
14/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2255.8900	2479.2500	2.2559	2.4793	0
14/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3305.4200	3071.6000	3.3054	3.0716	0
14/03/2024	R214 On 06-February-25			Bond Future	12.9938	12.8869	59.5882	60.0549	0
14/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2338.0600	2561.3500	2.3381	2.5614	0
14/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3590.5200	3347.1000	3.5905	3.3471	0
14/03/2024	R214 On 08-May-25			Bond Future	13.1399	13.0290	57.5167	57.9929	0
14/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1833.7900	2017.5300	1.8338	2.0175	0
14/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5131.4200	4838.9700	5.1314	4.8390	0
14/03/2024	R248 On 02-May-24			Bond Future	12.7933	12.7078	71.6446	72.1120	245,896
14/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	6.5800	11.1900	0.0066	0.0112	0
14/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8378.3600	7915.5300	8.3784	7.9155	0
14/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	9.7600	16.2100	0.0098	0.0162	0
14/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7985.5600	7524.5700	7.9856	7.5246	0
14/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	10.4100	17.2100	0.0104	0.0172	0
14/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7920.5500	7459.9100	7.9206	7.4599	0
14/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	11.0800	18.2600	0.0111	0.0183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7855.6600	7395.4000	7.8557	7.3954	0
14/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	622.3300	778.6600	0.6223	0.7787	0
14/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2820.7300	2509.6200	2.8207	2.5096	0
14/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2734.0500	3083.3100	2.7341	3.0833	0
14/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	788.9800	670.8000	0.7890	0.6708	0
14/03/2024	R248 On 01-August-24			Bond Future	12.9132	12.8244	73.2169	73.6946	13,000
14/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1136.4900	1297.0200	1.1365	1.2970	0
14/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4558.3200	4241.1900	4.5583	4.2412	0
14/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1155.5800	1317.8400	1.1556	1.3178	0
14/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4519.2300	4203.8300	4.5192	4.2038	0
14/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1174.8400	1338.8400	1.1748	1.3388	0
14/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4480.3900	4166.7300	4.4804	4.1667	0
14/03/2024	R248 On 07-November-24			Bond Future	13.0550	12.9624	70.4874	70.9762	0
14/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2638.5100	2872.6200	2.6385	2.8726	0
14/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4108.5100	3853.8600	4.1085	3.8539	0
14/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2664.3500	2899.7700	2.6644	2.8998	0
14/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4079.9200	3826.5800	4.0799	3.8266	0
14/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2690.0700	2926.7900	2.6901	2.9268	0
14/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4051.2900	3799.2500	4.0513	3.7993	0
14/03/2024	R248 On 06-February-25			Bond Future	13.2036	13.1071	71.9930	72.4920	0
14/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2573.2900	2790.9600	2.5733	2.7910	0
14/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5196.6300	4915.3800	5.1966	4.9154	0
14/03/2024	R248 On 08-May-25			Bond Future	13.3590	13.2586	69.0334	69.5424	0
14/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2356.3500	2555.7200	2.3564	2.5557	0
14/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6379.4500	6069.8600	6.3795	6.0699	0
14/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0