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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
27/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	2025 On 02-May-24			Bond Future	178.9897	178.9475	178.9897	178.9475	9,075
27/03/2024	2025 On 01-August-24			Bond Future	181.1166	181.0734	181.1166	181.0734	0
27/03/2024	2025 On 07-November-24			Bond Future	185.4381	185.3933	185.4381	185.3933	0
27/03/2024	2029 On 02-May-24			Bond Future	129.4364	129.1353	129.4364	129.1353	7,165
27/03/2024	2029 On 01-August-24			Bond Future	132.2999	131.9921	132.2999	131.9921	728
27/03/2024	2029 On 07-November-24			Bond Future	134.0581	133.7425	134.0581	133.7425	0
27/03/2024	2029 On 06-February-25			Bond Future	136.9714	136.6484	136.9714	136.6484	0
27/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4571.3600	4248.4300	4.5714	4.2484	0
27/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2029 On 08-May-25			Bond Future	138.4338	138.1032	138.4338	138.1032	0
27/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	583.8400	253.2000	0.5838	0.2532	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2030 On 02-May-24			Bond Future	10.5880	10.5738	91.1920	91.2477	128,299
27/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	7.7800	9.4500	0.0078	0.0095	1,000
27/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3745.0200	3691.0000	3.7450	3.6910	0
27/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	26.4200	30.7900	0.0264	0.0308	0
27/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3146.5400	3095.2200	3.1465	3.0952	0
27/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	28.4000	33.0100	0.0284	0.0330	0
27/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3107.5600	3056.4800	3.1076	3.0565	0
27/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	30.5200	35.3800	0.0305	0.0354	0
27/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3068.7400	3017.9100	3.0687	3.0179	0
27/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	196.7000	214.8400	0.1967	0.2148	1,000
27/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1896.5600	1859.0100	1.8966	1.8590	0
27/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	906.5700	947.8700	0.9066	0.9479	500
27/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	780.9100	766.5200	0.7809	0.7665	0
27/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1400.2000	1448.4400	1.4002	1.4484	1,080
27/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	495.1000	487.6500	0.4951	0.4877	0
27/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2292.6200	2346.7000	2.2926	2.3467	500
27/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	234.2600	232.6500	0.2343	0.2327	0
27/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5139.0600	5195.4700	5.1391	5.1955	0
27/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	23.1600	23.8800	0.0232	0.0239	1,000
27/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6705.0000	6760.9300	6.7050	6.7609	0
27/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.8600	4.1000	0.0039	0.0041	1,080
27/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9386.0700	9441.7700	9.3861	9.4418	0
27/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	500
27/03/2024	2030 On 01-August-24			Bond Future	10.6894	10.6743	89.1813	89.2382	0
27/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	949.7300	977.0200	0.9497	0.9770	0
27/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2169.2100	2139.5700	2.1692	2.1396	0
27/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	965.4000	992.9400	0.9654	0.9929	0
27/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2146.3900	2117.0000	2.1464	2.1170	0
27/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	981.0200	1008.8200	0.9810	1.0088	0
27/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2123.5300	2094.4000	2.1235	2.0944	0
27/03/2024	2030 On 07-November-24			Bond Future	10.7998	10.7839	91.2858	91.3438	1,650
27/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1928.5000	1961.8400	1.9285	1.9618	0
27/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2146.6000	2121.8900	2.1466	2.1219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1948.0700	1981.5800	1.9481	1.9816	0
27/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2129.6600	2105.1200	2.1297	2.1051	0
27/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	1967.7300	2001.4000	1.9677	2.0014	0
27/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2112.8400	2088.4600	2.1128	2.0885	0
27/03/2024	2030 On 06-February-25			Bond Future	10.9271	10.9102	89.2372	89.2962	0
27/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1839.3400	1869.5900	1.8393	1.8696	0
27/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2708.1900	2679.4400	2.7082	2.6794	0
27/03/2024	2030 On 08-May-25			Bond Future	11.0938	11.0759	91.0959	91.1557	0
27/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	849.7900	867.4700	0.8498	0.8675	0
27/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4851.4600	4809.3200	4.8515	4.8093	0
27/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1291.2000	1314.3200	1.2912	1.3143	1,640
27/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3962.2800	3925.5800	3.9623	3.9256	0
27/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4164.8400	4207.4100	4.1648	4.2074	0
27/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1646.1900	1628.9400	1.6462	1.6289	1,640
27/03/2024	2032 On 02-May-24			Bond Future	11.4382	11.4242	84.5200	84.5837	133,633
27/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.0400	0.0500	0.0000	0.0001	8,500
27/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5397.3000	5333.6300	5.3973	5.3336	0
27/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.1400	0.2000	0.0001	0.0002	1,000
27/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5101.8300	5038.2100	5.1018	5.0382	0
27/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	2.9700	3.7800	0.0030	0.0038	0
27/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4225.5100	4162.6400	4.2255	4.1626	0
27/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	3.4100	4.3200	0.0034	0.0043	0
27/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4177.4300	4114.6600	4.1774	4.1147	0
27/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	3.9000	4.9100	0.0039	0.0049	0
27/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4129.4500	4066.7800	4.1295	4.0668	0
27/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	4.4400	5.5700	0.0044	0.0056	500
27/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4081.5400	4018.9900	4.0815	4.0190	0
27/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	5.7200	7.1100	0.0057	0.0071	500
27/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3986.0400	3923.7500	3.9860	3.9238	0
27/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	11.4900	13.9200	0.0115	0.0139	1,550
27/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3702.2900	3641.0400	3.7023	3.6410	0
27/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	72.9200	82.7700	0.0729	0.0828	1,000
27/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2760.0800	2706.2500	2.7601	2.7063	0
27/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	273.7300	297.5100	0.2737	0.2975	500

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27/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1878.7000	1838.8000	1.8787	1.8388	0
27/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	453.7700	485.6300	0.4538	0.4856	0
27/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1501.1000	1469.2800	1.5011	1.4693	500
27/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	584.0700	620.4700	0.5841	0.6205	0
27/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1308.2900	1281.0100	1.3083	1.2810	17,000
27/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	732.2700	772.9400	0.7323	0.7729	1,550
27/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1134.9800	1111.9700	1.1350	1.1120	0
27/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2081.1800	2140.3500	2.0812	2.1404	0
27/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	410.2100	405.7000	0.4102	0.4057	500
27/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6351.4100	6416.0600	6.3514	6.4161	0
27/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	26.5300	27.5000	0.0265	0.0275	1,000
27/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7477.1700	7541.5300	7.4772	7.5415	0
27/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.0000	13.6800	0.0130	0.0137	500
27/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8152.5300	8216.6800	8.1525	8.2167	0
27/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.4200	7.8900	0.0074	0.0079	1,550
27/03/2024	2032 On 01-August-24			Bond Future	11.5550	11.5404	86.3691	86.4342	0
27/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	980.3200	1009.2200	0.9803	1.0092	0
27/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2895.5900	2859.4000	2.8956	2.8594	0
27/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	996.5400	1025.7200	0.9965	1.0257	0
27/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2866.1000	2830.1900	2.8661	2.8302	0
27/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1012.9300	1042.4000	1.0129	1.0424	0
27/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2836.8100	2801.1900	2.8368	2.8012	0
27/03/2024	2032 On 07-November-24			Bond Future	11.6917	11.6764	84.2401	84.3065	4,260
27/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2019.1600	2054.7900	2.0192	2.0548	0
27/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2983.2600	2952.4800	2.9833	2.9525	0
27/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2039.8700	2075.7000	2.0399	2.0757	0
27/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2960.1800	2929.6000	2.9602	2.9296	0
27/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2060.9600	2096.9900	2.0610	2.0970	0
27/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2937.5200	2907.1400	2.9375	2.9071	0
27/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2392.5700	2431.5100	2.3926	2.4315	1,615
27/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2616.2600	2588.7900	2.6163	2.5888	0
27/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7469.1000	7528.9800	7.4691	7.5290	0
27/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	654.4600	647.9300	0.6545	0.6479	1,615
27/03/2024	2032 On 06-February-25			Bond Future	11.8383	11.8222	86.0498	86.1173	0

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27/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2463.1700	2500.4000	2.4632	2.5004	0
27/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2961.2100	2930.9400	2.9612	2.9309	0
27/03/2024	2032 On 08-May-25			Bond Future	12.0080	11.9912	83.6775	83.7461	0
27/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1095.2600	1116.7400	1.0953	1.1167	0
27/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5722.5300	5675.4400	5.7225	5.6754	0
27/03/2024	2033 On 02-May-24			Bond Future	121.1319	121.1789	121.1319	121.1789	2,064
27/03/2024	2033 On 01-August-24			Bond Future	123.8117	123.8597	123.8117	123.8597	5,754
27/03/2024	2033 On 07-November-24			Bond Future	125.2705	125.3193	125.2705	125.3193	0
27/03/2024	2033 On 06-February-25			Bond Future	127.9928	128.0423	127.9928	128.0423	0
27/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3052.8400	3102.3100	3.0528	3.1023	0
27/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2033 On 08-May-25			Bond Future	129.1653	129.2150	129.1653	129.2150	0
27/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1454.7500	1405.0300	1.4548	1.4050	0
27/03/2024	2037 On 02-May-24			Bond Future	12.6929	12.6843	76.0921	76.1350	70,086
27/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	3.2900	3.9600	0.0033	0.0040	0
27/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6737.5500	6695.2300	6.7376	6.6952	0
27/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	3.5600	4.2700	0.0036	0.0043	0
27/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6681.0700	6638.7900	6.6811	6.6388	0
27/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	3.8500	4.6000	0.0039	0.0046	0
27/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6624.6600	6582.4200	6.6247	6.5824	0
27/03/2024	2037 On 01-August-24			Bond Future	12.8363	12.8274	73.5006	73.5445	84,501
27/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	648.9000	665.2000	0.6489	0.6652	0
27/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4447.7300	4420.1500	4.4477	4.4202	0
27/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	662.3200	678.8200	0.6623	0.6788	0
27/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4408.3800	4381.0000	4.4084	4.3810	0
27/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	675.9100	692.6200	0.6759	0.6926	1,383
27/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4369.2500	4342.0800	4.3693	4.3421	0
27/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3119.3700	3155.3600	3.1194	3.1554	0
27/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1508.6400	1500.7500	1.5086	1.5008	1,383
27/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5330.0300	5371.7100	5.3300	5.3717	0
27/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	727.8600	725.6600	0.7279	0.7257	1,383
27/03/2024	2037 On 07-November-24			Bond Future	12.9894	12.9801	75.2348	75.2796	9,175

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27/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1922.0500	1946.2400	1.9221	1.9462	0
27/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3980.5000	3959.8900	3.9805	3.9599	0
27/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1943.7600	1968.0900	1.9438	1.9681	0
27/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3952.1600	3931.6900	3.9522	3.9317	0
27/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1965.5900	1990.0700	1.9656	1.9901	0
27/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3923.9800	3903.6600	3.9240	3.9037	0
27/03/2024	2037 On 06-February-25			Bond Future	13.1498	13.1402	72.5902	72.6356	0
27/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2266.7500	2290.9600	2.2668	2.2910	0
27/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4137.2800	4116.0100	4.1373	4.1160	0
27/03/2024	2037 On 08-May-25			Bond Future	13.3330	13.3231	74.1002	74.1462	0
27/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1323.4300	1339.7600	1.3234	1.3398	0
27/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6575.0500	6545.3300	6.5751	6.5453	0
27/03/2024	2038 On 02-May-24			Bond Future	131.9953	132.1416	131.9953	132.1416	5,122
27/03/2024	2038 On 01-August-24			Bond Future	132.8535	133.0027	132.8535	133.0027	0
27/03/2024	2038 On 07-November-24			Bond Future	136.0231	136.1758	136.0231	136.1758	0
27/03/2024	2038 On 06-February-25			Bond Future	136.8643	137.0194	136.8643	137.0194	0
27/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1634.3400	1789.4200	1.6343	1.7894	0
27/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2038 On 08-May-25			Bond Future	139.7522	139.9100	139.7522	139.9100	0
27/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	72.2400	230.0400	0.0722	0.2300	0
27/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2040 On 02-May-24			Bond Future	12.9639	12.9654	76.0243	76.0160	132,510
27/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	1.5600	1.7800	0.0016	0.0018	0
27/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7732.3300	7740.8800	7.7323	7.7409	0
27/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	1.7000	1.9400	0.0017	0.0019	0
27/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7671.2800	7679.8500	7.6713	7.6799	0
27/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	1.8500	2.1100	0.0019	0.0021	0
27/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7610.3200	7618.9100	7.6103	7.6189	0
27/03/2024	2040 On 01-August-24			Bond Future	13.1100	13.1117	73.1811	73.1725	7,062
27/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	581.9400	585.9300	0.5819	0.5859	680
27/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	5052.9000	5065.4300	5.0529	5.0654	0
27/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	633.9000	638.0200	0.6339	0.6380	0
27/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4879.7200	4892.3800	4.8797	4.8924	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	647.3500	651.5000	0.6474	0.6515	0
27/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4837.0400	4849.7300	4.8370	4.8497	0
27/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	660.9800	665.1600	0.6610	0.6652	0
27/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4794.6100	4807.3300	4.7946	4.8073	0
27/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1683.2600	1688.1500	1.6833	1.6882	0
27/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2880.9600	2894.3900	2.8810	2.8944	680
27/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1855.7700	1860.6000	1.8558	1.8606	7,500
27/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2685.6900	2699.0600	2.6857	2.6991	0
27/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3408.3100	3411.6700	3.4083	3.4117	0
27/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1544.2800	1556.1800	1.5443	1.5562	680
27/03/2024	2040 On 07-November-24			Bond Future	13.2654	13.2672	74.9077	74.8987	8,677
27/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2034.1800	2036.9400	2.0342	2.0369	0
27/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4230.0900	4241.8300	4.2301	4.2418	0
27/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2056.8100	2059.5600	2.0568	2.0596	0
27/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4199.9100	4211.6400	4.1999	4.2116	0
27/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2079.5500	2082.3000	2.0796	2.0823	0
27/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4169.9000	4181.6300	4.1699	4.1816	0
27/03/2024	2040 On 06-February-25			Bond Future	13.4274	13.4293	72.0052	71.9958	0
27/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2193.2500	2194.3700	2.1933	2.1944	0
27/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4613.4700	4623.9800	4.6135	4.6240	0
27/03/2024	2040 On 08-May-25			Bond Future	13.6105	13.6126	73.5024	73.4925	0
27/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1502.1300	1502.7000	1.5021	1.5027	0
27/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6499.2300	6509.7600	6.4992	6.5098	0
27/03/2024	2044 On 02-May-24			Bond Future	13.0625	13.0742	72.0011	71.9401	81,281
27/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	0.7900	0.8500	0.0008	0.0009	0
27/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8072.5900	8133.6400	8.0726	8.1336	0
27/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	0.8700	0.9400	0.0009	0.0009	0
27/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	8010.1500	8071.2100	8.0102	8.0712	0
27/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	0.9600	1.0300	0.0010	0.0010	0
27/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7947.8000	8008.8600	7.9478	8.0089	0
27/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	208.6100	208.5100	0.2086	0.2085	0
27/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3247.8000	3308.6900	3.2478	3.3087	4,200
27/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	520.3600	516.3400	0.5204	0.5163	0
27/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2181.7900	2238.7600	2.1818	2.2388	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
27/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1043.3000	1031.5900	1.0433	1.0316	0
27/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1370.2900	1419.5700	1.3703	1.4196	10,030
27/03/2024	2044 On 01-August-24			Bond Future	13.2048	13.2170	69.1950	69.1327	45,577
27/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	489.5500	483.5700	0.4896	0.4836	0
27/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5506.4800	5562.8400	5.5065	5.5628	0
27/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	500.8300	494.7300	0.5008	0.4947	0
27/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5460.2900	5516.5300	5.4603	5.5165	0
27/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	512.3000	506.0600	0.5123	0.5061	0
27/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5414.3500	5470.4500	5.4144	5.4705	0
27/03/2024	2044 On 07-November-24			Bond Future	13.3558	13.3685	70.8275	70.7635	200
27/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1922.7900	1903.8400	1.9228	1.9038	0
27/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4275.4700	4320.4800	4.2755	4.3205	0
27/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1944.9700	1925.8500	1.9450	1.9259	0
27/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4244.5800	4289.4200	4.2446	4.2894	0
27/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1967.2700	1947.9900	1.9673	1.9480	0
27/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4213.8800	4258.5600	4.2139	4.2586	0
27/03/2024	2044 On 06-February-25			Bond Future	13.5126	13.5259	67.9626	67.8970	0
27/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2326.5600	2304.9600	2.3266	2.3050	0
27/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4823.0700	4867.0400	4.8231	4.8670	0
27/03/2024	2044 On 08-May-25			Bond Future	13.6891	13.7031	69.3756	69.3083	0
27/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1833.3000	1815.5200	1.8333	1.8155	0
27/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6782.5400	6832.0900	6.7825	6.8321	0
27/03/2024	2046 On 02-May-24			Bond Future	113.4152	113.4140	113.4152	113.4140	16,295
27/03/2024	2046 On 01-August-24			Bond Future	115.9243	115.9229	115.9243	115.9229	0
27/03/2024	2046 On 07-November-24			Bond Future	116.4924	116.4906	116.4924	116.4906	0
27/03/2024	2046 On 06-February-25			Bond Future	119.0234	119.0210	119.0234	119.0210	0
27/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5013.4400	5011.0400	5.0134	5.0110	0
27/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2046 On 08-May-25			Bond Future	119.2886	119.2852	119.2886	119.2852	0
27/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2681.4300	2684.8500	2.6814	2.6849	0
27/03/2024	2050 On 02-May-24			Bond Future	114.6777	115.0630	114.6777	115.0630	14,597
27/03/2024	2050 On 01-August-24			Bond Future	114.9181	115.3117	114.9181	115.3117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	2050 On 07-November-24			Bond Future	117.6599	118.0627	117.6599	118.0627	0
27/03/2024	2050 On 06-February-25			Bond Future	117.8597	118.2705	117.8597	118.2705	0
27/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2259.6600	2670.4900	2.2597	2.6705	0
27/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2050 On 08-May-25			Bond Future	120.3462	120.7652	120.3462	120.7652	0
27/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	813.7600	394.8000	0.8138	0.3948	0
27/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	AL37 On 02-May-24			Index Future	933.6020	934.1950	933.6020	934.1950	0
27/03/2024	AL37 On 01-August-24			Index Future	954.0270	954.6330	954.0270	954.6330	0
27/03/2024	AL37 On 07-November-24			Index Future	976.5470	977.1660	976.5470	977.1660	0
27/03/2024	AL37 On 06-February-25			Index Future	997.5500	998.1790	997.5500	998.1790	0
27/03/2024	AL37 On 08-May-25			Index Future	1018.4070	1019.0440	1018.4070	1,019.0440	0
27/03/2024	AL7T On 02-May-24			Index Future	1071.9910	1071.8560	1071.9910	1,071.8560	0
27/03/2024	AL7T On 01-August-24			Index Future	1095.4430	1095.3050	1095.4430	1,095.3050	0
27/03/2024	AL7T On 07-November-24			Index Future	1121.3020	1121.1580	1121.3020	1,121.1580	0
27/03/2024	AL7T On 06-February-25			Index Future	1145.4180	1145.2680	1145.4180	1,145.2680	0
27/03/2024	AL7T On 08-May-25			Index Future	1169.3670	1169.2080	1169.3670	1,169.2080	0
27/03/2024	ALBI On 02-May-24			Index Future	931.9570	931.8240	931.9570	931.8240	94
27/03/2024	ALBI On 01-August-24			Index Future	952.3460	952.2100	952.3460	952.2100	0
27/03/2024	ALBI On 07-November-24			Index Future	974.8270	974.6850	974.8270	974.6850	0
27/03/2024	ALBI On 06-February-25			Index Future	995.7930	995.6450	995.7930	995.6450	0
27/03/2024	ALBI On 08-May-25			Index Future	1016.6130	1016.4580	1016.6130	1,016.4580	0
27/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	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
27/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	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
27/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	ES33 On 02-May-24			Bond Future	13.0965	13.0779	71.3645	71.4420	0
27/03/2024	ES33 On 01-August-24			Bond Future	13.2652	13.2459	72.9433	73.0225	0
27/03/2024	ES33 On 07-November-24			Bond Future	13.4637	13.4435	70.8803	70.9612	0
27/03/2024	ES33 On 06-February-25			Bond Future	13.6733	13.6521	72.4188	72.5012	0
27/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1312.8200	1230.4000	1.3128	1.2304	0
27/03/2024	ES33 On 08-May-25			Bond Future	13.9009	13.8787	70.1411	70.2249	0
27/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4630.9100	4547.0800	4.6309	4.5471	0
27/03/2024	ES42 On 02-May-24			Bond Future	13.4625	13.4693	66.9564	66.9234	0
27/03/2024	ES42 On 01-August-24			Bond Future	13.6134	13.6205	68.4377	68.4039	0
27/03/2024	ES42 On 07-November-24			Bond Future	13.7875	13.7949	65.8017	65.7670	0
27/03/2024	ES42 On 06-February-25			Bond Future	13.9622	13.9701	67.2285	67.1927	0
27/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1165.0000	1200.7700	1.1650	1.2008	0
27/03/2024	ES42 On 08-May-25			Bond Future	14.1577	14.1660	64.3754	64.3386	0
27/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4255.4500	4292.2500	4.2555	4.2923	0
27/03/2024	GOVI On 02-May-24			GOVI	918.2710	918.2510	918.2710	918.2510	730
27/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	326990.0000	327190.0000	32.6990	32.7190	0
27/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	327090.0000	327290.0000	32.7090	32.7290	0
27/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	327190.0000	327390.0000	32.7190	32.7390	0
27/03/2024	GOVI On 01-August-24			GOVI	938.3610	938.3400	938.3610	938.3400	0
27/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	50090.0000	50300.0000	5.0090	5.0300	0
27/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	50190.0000	50400.0000	5.0190	5.0400	0
27/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	50290.0000	50500.0000	5.0290	5.0500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	GOVI On 07-November-24			GOVI	960.5120	960.4880	960.5120	960.4880	0
27/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	117320.0000	117080.0000	11.7320	11.7080	0
27/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	117220.0000	116980.0000	11.7220	11.6980	0
27/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	117120.0000	116880.0000	11.7120	11.6880	0
27/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 06-February-25			GOVI	981.1700	981.1420	981.1700	981.1420	0
27/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	91700.0000	91420.0000	9.1700	9.1420	0
27/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 08-May-25			GOVI	1001.6840	1001.6520	1001.6840	1,001.6520	0
27/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	203160.0000	203480.0000	20.3160	20.3480	0
27/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/03/2024	IGOV On 02-May-24			Index Future	347.1490	349.1430	347.1490	349.1430	593
27/03/2024	IGOV On 01-August-24			Index Future	354.8280	356.8670	354.8280	356.8670	0
27/03/2024	IGOV On 07-November-24			Index Future	363.2940	365.3810	363.2940	365.3810	0
27/03/2024	IGOV On 06-February-25			Index Future	371.1890	373.3200	371.1890	373.3200	0
27/03/2024	IGOV On 08-May-25			Index Future	379.0290	381.2030	379.0290	381.2030	0
27/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/03/2024	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
27/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
27/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3530	8.3530	91.6470	91.6470	0
27/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3480	8.3500	91.6520	91.6500	0
27/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3410	8.3400	91.6590	91.6600	0
27/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3380	8.3330	91.6620	91.6670	0
27/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3080	8.3050	91.6920	91.6950	0
27/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2690	8.2600	91.7310	91.7400	0
27/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.0990	8.1050	91.9010	91.8950	0
27/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0380	8.0250	91.9620	91.9750	0
27/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8830	7.8800	92.1170	92.1200	0
27/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8530	7.8500	92.1470	92.1500	0
27/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.9390	7.9250	92.0610	92.0750	0
27/03/2024	R035 On 02-May-24			Bond Future	12.2876	12.2637	81.5001	81.6211	161,883
27/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	10.8400	13.7700	0.0108	0.0138	0
27/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5823.1100	5705.0300	5.8231	5.7050	0
27/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	11.6300	14.7300	0.0116	0.0147	0
27/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5768.3300	5650.4200	5.7683	5.6504	0
27/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	12.4600	15.7400	0.0125	0.0157	0
27/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5713.6500	5595.9200	5.7137	5.5959	0
27/03/2024	R035 On 01-August-24			Bond Future	12.4170	12.3920	83.2832	83.4068	0
27/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	808.1600	849.1000	0.8082	0.8491	0
27/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3992.0300	3909.3700	3.9920	3.9094	0
27/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	823.8200	865.2700	0.8238	0.8653	0
27/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3955.5300	3873.3800	3.9555	3.8734	0
27/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	839.6600	881.6200	0.8397	0.8816	0
27/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3919.2500	3837.6100	3.9193	3.8376	0
27/03/2024	R035 On 07-November-24			Bond Future	12.5710	12.5449	80.7330	80.8594	14,838
27/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1931.7400	1989.5600	1.9317	1.9896	0
27/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3902.2500	3833.7200	3.9023	3.8337	0
27/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	1953.4100	2011.6100	1.9534	2.0116	0
27/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3873.9600	3805.8100	3.8740	3.8058	0
27/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	1975.2200	2033.7900	1.9752	2.0338	0
27/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3845.8500	3778.0700	3.8459	3.7781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R035 On 06-February-25			Bond Future	12.7348	12.7076	82.4675	82.5963	0
27/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2336.4900	2398.0000	2.3365	2.3980	0
27/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3890.0900	3822.8300	3.8901	3.8228	0
27/03/2024	R035 On 08-May-25			Bond Future	12.9097	12.8813	79.6711	79.8022	0
27/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1160.1200	1197.8900	1.1601	1.1979	0
27/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6616.1200	6522.8000	6.6161	6.5228	0
27/03/2024	R053 On 02-May-24			Bond Future	12.9233	12.9399	91.3695	91.2555	5,189
27/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1884.4200	1840.3200	1.8844	1.8403	0
27/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1226.2500	1296.1200	1.2263	1.2961	0
27/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1924.6800	1879.7700	1.9247	1.8798	0
27/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1198.9900	1268.0500	1.1990	1.2681	0
27/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1965.3400	1919.6200	1.9653	1.9196	0
27/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1172.2300	1240.4800	1.1722	1.2405	0
27/03/2024	R053 On 01-August-24			Bond Future	13.0546	13.0719	93.3685	93.2520	0
27/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3101.5200	3049.7100	3.1015	3.0497	0
27/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2597.1700	2661.8900	2.5972	2.6619	0
27/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3139.4400	3087.2100	3.1394	3.0872	0
27/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2568.6300	2632.9300	2.5686	2.6329	0
27/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3177.5500	3124.8900	3.1776	3.1249	0
27/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2540.3800	2604.2500	2.5404	2.6043	0
27/03/2024	R053 On 07-November-24			Bond Future	13.2039	13.2221	89.6995	89.5801	0
27/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2521.8300	2481.9400	2.5218	2.4819	0
27/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5324.5600	5404.1000	5.3246	5.4041	0
27/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2551.3400	2511.1200	2.5513	2.5111	0
27/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5284.4200	5363.6300	5.2844	5.3636	0
27/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2580.7500	2540.2000	2.5808	2.5402	0
27/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5244.2700	5323.1500	5.2443	5.3232	0
27/03/2024	R053 On 06-February-25			Bond Future	13.3557	13.3747	91.6255	91.5032	0
27/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3240.7800	3195.7000	3.2408	3.1957	0
27/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5995.5900	6072.8000	5.9956	6.0728	0
27/03/2024	R053 On 08-May-25			Bond Future	13.5228	13.5427	87.6632	87.5379	0
27/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2658.1700	2620.4900	2.6582	2.6205	0
27/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8562.2300	8649.8600	8.5622	8.6499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R186 On 02-May-24			Bond Future	9.2698	9.2652	106.7442	106.7549	92,966
27/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3031.0600	3020.3800	3.0311	3.0204	0
27/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	3006.9400	2996.2600	3.0069	2.9963	0
27/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2982.8200	2972.1400	2.9828	2.9721	0
27/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1176.1500	1189.1200	1.1762	1.1891	2,030
27/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	113.2800	115.5700	0.1133	0.1156	0
27/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2599.8200	2611.4100	2.5998	2.6114	0
27/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	14.3500	15.2600	0.0144	0.0153	2,030
27/03/2024	R186 On 01-August-24			Bond Future	9.3145	9.3093	103.7715	103.7824	0
27/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	199.0300	203.2600	0.1990	0.2033	0
27/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1557.0300	1550.3700	1.5570	1.5504	0
27/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	204.2600	208.5600	0.2043	0.2086	0
27/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1540.6800	1534.0900	1.5407	1.5341	0
27/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	209.7600	214.1300	0.2098	0.2141	0
27/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1524.6000	1518.0800	1.5246	1.5181	0
27/03/2024	R186 On 07-November-24			Bond Future	9.3732	9.3674	106.2206	106.2315	35,645
27/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	737.4900	744.2300	0.7375	0.7442	0
27/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1200.8500	1196.6800	1.2009	1.1967	0
27/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	747.8100	754.6000	0.7478	0.7546	0
27/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1192.0600	1187.9400	1.1921	1.1879	0
27/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	757.8700	764.7000	0.7579	0.7647	0
27/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1183.0200	1178.9400	1.1830	1.1789	0
27/03/2024	R186 On 06-February-25			Bond Future	9.4730	9.4667	103.1874	103.1982	0
27/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	666.0800	671.7500	0.6661	0.6718	0
27/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1417.7800	1412.6900	1.4178	1.4127	0
27/03/2024	R186 On 08-May-25			Bond Future	9.6532	9.6461	105.3374	105.3479	0
27/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	283.4900	286.6400	0.2835	0.2866	0
27/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2044.1600	2036.8200	2.0442	2.0368	0
27/03/2024	R202 On 02-May-24			Bond Future	259.0892	259.7017	259.0892	259.7017	4,848
27/03/2024	R202 On 01-August-24			Bond Future	259.7435	260.3693	259.7435	260.3693	0
27/03/2024	R202 On 07-November-24			Bond Future	265.9409	266.5812	265.9409	266.5812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R202 On 06-February-25			Bond Future	266.5073	267.1600	266.5073	267.1600	0
27/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	370.0100	0.0000	0.3700	0
27/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	282.6600	0.0000	0.2827	0.0000	0
27/03/2024	R202 On 08-May-25			Bond Future	272.1312	272.7966	272.1312	272.7966	0
27/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	486.6100	0.0000	0.4866	0
27/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	178.7600	0.0000	0.1788	0.0000	0
27/03/2024	R209 On 02-May-24			Bond Future	12.3797	12.3608	62.9605	63.0446	13,217
27/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	2.7800	3.5900	0.0028	0.0036	0
27/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5698.5300	5615.2500	5.6985	5.6153	0
27/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	2.9800	3.8500	0.0030	0.0039	0
27/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5648.7700	5565.5500	5.6488	5.5656	0
27/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	3.2000	4.1200	0.0032	0.0041	0
27/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5599.0900	5515.9200	5.5991	5.5159	0
27/03/2024	R209 On 01-August-24			Bond Future	12.5008	12.4811	64.3379	64.4238	1,690
27/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	556.4100	581.9400	0.5564	0.5819	0
27/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3813.6400	3753.2800	3.8136	3.7533	0
27/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	568.1700	594.0600	0.5682	0.5941	0
27/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3778.6300	3718.6300	3.7786	3.7186	0
27/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	580.0900	606.3400	0.5801	0.6063	0
27/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3743.8200	3684.1800	3.7438	3.6842	0
27/03/2024	R209 On 07-November-24			Bond Future	12.6392	12.6188	62.6992	62.7870	5,237
27/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1549.9700	1589.8300	1.5500	1.5898	0
27/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3427.4100	3379.5100	3.4274	3.3795	0
27/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1568.3100	1608.4400	1.5683	1.6084	0
27/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3401.1200	3353.4900	3.4011	3.3535	0
27/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1586.7600	1627.1700	1.5868	1.6272	0
27/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3374.9900	3327.6400	3.3750	3.3276	0
27/03/2024	R209 On 06-February-25			Bond Future	12.7817	12.7605	64.0461	64.1355	0
27/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2020.2000	2063.4500	2.0202	2.0635	0
27/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3482.0800	3435.9100	3.4821	3.4359	0
27/03/2024	R209 On 08-May-25			Bond Future	12.9403	12.9183	62.2250	62.3160	0
27/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1116.6500	1145.0700	1.1167	1.1451	0
27/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5671.4200	5608.8400	5.6714	5.6088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R210 On 02-May-24			Bond Future	233.3621	233.5375	233.3621	233.5375	198
27/03/2024	R210 On 01-August-24			Bond Future	238.5247	238.7039	238.5247	238.7039	300
27/03/2024	R210 On 07-November-24			Bond Future	240.8843	241.0670	240.8843	241.0670	0
27/03/2024	R210 On 06-February-25			Bond Future	246.1186	246.3044	246.1186	246.3044	0
27/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6508.5800	6694.3600	6.5086	6.6944	0
27/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2024	R210 On 08-May-25			Bond Future	247.9087	248.0966	247.9087	248.0966	0
27/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	66.6400	0.0000	0.0666	0
27/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	121.3000	0.0000	0.1213	0.0000	0
27/03/2024	R213 On 02-May-24			Bond Future	11.0679	11.0538	82.1710	82.2292	25,851
27/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	37.4700	43.1200	0.0375	0.0431	0
27/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3360.4300	3307.9000	3.3604	3.3079	0
27/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	40.1100	46.0600	0.0401	0.0461	0
27/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3319.8400	3267.6100	3.3198	3.2676	0
27/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	42.9100	49.1600	0.0429	0.0492	0
27/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3279.4300	3227.5000	3.2794	3.2275	0
27/03/2024	R213 On 01-August-24			Bond Future	11.1697	11.1548	83.9687	84.0282	0
27/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1060.9700	1090.2400	1.0610	1.0902	0
27/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2311.9200	2281.7100	2.3119	2.2817	0
27/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1077.8100	1107.3400	1.0778	1.1073	0
27/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2287.9900	2258.0400	2.2880	2.2580	0
27/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1094.8100	1124.6000	1.0948	1.1246	0
27/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2264.2500	2234.5600	2.2643	2.2346	0
27/03/2024	R213 On 07-November-24			Bond Future	11.2970	11.2814	82.3889	82.4496	10,002
27/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2058.1500	2092.9100	2.0582	2.0929	0
27/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2396.4500	2370.5100	2.3965	2.3705	0
27/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2078.5400	2113.4800	2.0785	2.1135	0
27/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2377.8800	2352.1200	2.3779	2.3521	0
27/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2099.0300	2134.1400	2.0990	2.1341	0
27/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2359.4400	2333.8500	2.3594	2.3339	0
27/03/2024	R213 On 06-February-25			Bond Future	11.4396	11.4232	84.1596	84.2213	0
27/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2409.6200	2444.3000	2.4096	2.4443	0
27/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2746.6700	2719.6600	2.7467	2.7197	0
27/03/2024	R213 On 08-May-25			Bond Future	11.5990	11.5818	82.3538	82.4164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1040.5800	1060.7100	1.0406	1.0607	0
27/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5076.5800	5034.1100	5.0766	5.0341	0
27/03/2024	R214 On 02-May-24			Bond Future	12.7689	12.7753	58.2200	58.1915	23,326
27/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	1.3700	1.5100	0.0014	0.0015	0
27/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6337.8200	6366.3900	6.3378	6.3664	0
27/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	1.4900	1.6500	0.0015	0.0017	0
27/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6285.5000	6314.0900	6.2855	6.3141	0
27/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	1.6300	1.8000	0.0016	0.0018	0
27/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6233.2600	6261.8600	6.2333	6.2619	0
27/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	111.1400	113.8900	0.1111	0.1139	8,000
27/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3123.6400	3154.8200	3.1236	3.1548	0
27/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	122.0700	124.9300	0.1221	0.1249	5,110
27/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3038.0600	3069.3500	3.0381	3.0694	0
27/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1254.1800	1251.5900	1.2542	1.2516	0
27/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	806.2300	832.0700	0.8062	0.8321	13,110
27/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3356.7400	3339.0900	3.3567	3.3391	0
27/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	156.3500	167.1300	0.1564	0.1671	13,110
27/03/2024	R214 On 01-August-24			Bond Future	12.8878	12.8944	59.4936	59.4646	0
27/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	597.3400	595.7300	0.5973	0.5957	0
27/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3941.5400	3968.9600	3.9415	3.9690	0
27/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	609.7400	608.0700	0.6097	0.6081	0
27/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3905.9400	3933.3000	3.9059	3.9333	0
27/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	622.1800	620.4700	0.6222	0.6205	0
27/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3870.4400	3897.7600	3.8704	3.8978	0
27/03/2024	R214 On 07-November-24			Bond Future	13.0265	13.0334	57.5905	57.5606	0
27/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1698.2100	1691.5500	1.6982	1.6916	0
27/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3589.8800	3613.0800	3.5899	3.6131	0
27/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1717.5600	1710.8200	1.7176	1.7108	0
27/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3563.7600	3586.8800	3.5638	3.5869	0
27/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1737.0200	1730.2100	1.7370	1.7302	0
27/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3537.7900	3560.8400	3.5378	3.5608	0
27/03/2024	R214 On 06-February-25			Bond Future	13.1710	13.1782	58.8277	58.7970	0
27/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1915.1200	1906.8000	1.9151	1.9068	0
27/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3928.0300	3950.4100	3.9280	3.9504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R214 On 08-May-25			Bond Future	13.3223	13.3299	56.7468	56.7151	0
27/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1422.4400	1415.5800	1.4224	1.4156	0
27/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5489.9800	5514.7600	5.4900	5.5148	0
27/03/2024	R248 On 02-May-24			Bond Future	12.9670	12.9735	70.7108	70.6765	245,910
27/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.1900	0.2200	0.0002	0.0002	0
27/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9305.7200	9340.0900	9.3057	9.3401	0
27/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0.3600	0.4100	0.0004	0.0004	0
27/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8909.9100	8944.3000	8.9099	8.9443	0
27/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0.4000	0.4500	0.0004	0.0005	0
27/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8844.2900	8878.6800	8.8443	8.8787	0
27/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	0.4400	0.5000	0.0004	0.0005	0
27/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8778.7700	8813.1700	8.7788	8.8132	0
27/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	220.2200	224.3800	0.2202	0.2244	0
27/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3352.3700	3390.8700	3.3524	3.3909	0
27/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1844.7400	1839.8800	1.8447	1.8399	0
27/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	833.4200	862.9000	0.8334	0.8629	0
27/03/2024	R248 On 01-August-24			Bond Future	13.0948	13.1015	72.2578	72.2227	13,000
27/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	632.4300	630.8300	0.6324	0.6308	0
27/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	5013.3800	5046.8700	5.0134	5.0469	0
27/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	646.0500	644.4000	0.6461	0.6444	0
27/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4968.8200	5002.2600	4.9688	5.0023	0
27/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	659.9900	658.2800	0.6600	0.6583	0
27/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4924.6600	4958.0400	4.9247	4.9580	0
27/03/2024	R248 On 07-November-24			Bond Future	13.2436	13.2506	69.5110	69.4749	0
27/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1975.8700	1968.0600	1.9759	1.9681	0
27/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4422.3100	4450.5800	4.4223	4.4506	0
27/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1998.3700	1990.4800	1.9984	1.9905	0
27/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4390.3800	4418.5700	4.3904	4.4186	0
27/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2021.2100	2013.2300	2.0212	2.0132	0
27/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4358.8700	4386.9700	4.3589	4.3870	0
27/03/2024	R248 On 06-February-25			Bond Future	13.3986	13.4060	71.0041	70.9670	0
27/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2036.4100	2028.0500	2.0364	2.0281	0
27/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5648.7300	5677.4500	5.6487	5.6775	0
27/03/2024	R248 On 08-May-25			Bond Future	13.5606	13.5684	68.0316	67.9933	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2000.8400	1992.3900	2.0008	1.9924	0
27/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	7025.7700	7055.5900	7.0258	7.0556	0
27/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0