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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	2025 On 02-May-24			Bond Future	179.4003	179.4748	179.4003	179.4748	9,015
19/02/2024	2025 On 01-August-24			Bond Future	181.5474	181.6233	181.5474	181.6233	0
19/02/2024	2025 On 07-November-24			Bond Future	185.8295	185.9066	185.8295	185.9066	75
19/02/2024	2029 On 02-May-24			Bond Future	129.4069	129.4260	129.4069	129.4260	7,165
19/02/2024	2029 On 01-August-24			Bond Future	132.2776	132.2970	132.2776	132.2970	728
19/02/2024	2029 On 07-November-24			Bond Future	133.9993	134.0188	133.9993	134.0188	66
19/02/2024	2029 On 06-February-25			Bond Future	136.8987	136.9180	136.8987	136.9180	0
19/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4498.6500	4518.0100	4.4987	4.5180	0
19/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
19/02/2024	2029 On 02-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
19/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2030 On 02-May-24			Bond Future	10.1825	10.1415	92.8016	92.9663	135,834
19/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	294.2000	345.6800	0.2942	0.3457	1,000
19/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2421.8300	2308.5900	2.4218	2.3086	0
19/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	458.4200	526.1400	0.4584	0.5261	0
19/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1968.9300	1871.9300	1.9689	1.8719	0
19/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	471.1700	539.9900	0.4712	0.5400	0
19/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1940.7200	1844.8200	1.9407	1.8448	0
19/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	484.2900	554.2300	0.4843	0.5542	0
19/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1912.9000	1818.1200	1.9129	1.8181	0
19/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1048.7200	1154.1100	1.0487	1.1541	1,000
19/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1138.9700	1079.6400	1.1390	1.0796	0
19/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2226.5400	2367.4500	2.2265	2.3675	500
19/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	491.2700	467.4600	0.4913	0.4675	0
19/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2843.8000	2993.9600	2.8438	2.9940	1,080
19/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	329.0900	314.5300	0.3291	0.3145	0
19/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3843.0300	4001.6000	3.8430	4.0016	500
19/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	175.0600	168.9100	0.1751	0.1689	0
19/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6745.0000	6909.7700	6.7450	6.9098	0
19/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.4900	19.5400	0.0195	0.0195	1,000
19/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8314.7700	8479.6200	8.3148	8.4796	0
19/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.0200	4.1500	0.0040	0.0042	1,080
19/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10995.7600	11160.4900	10.9958	11.1605	0
19/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1500	0.1600	0.0002	0.0002	500
19/02/2024	2030 On 01-August-24			Bond Future	10.2583	10.2149	90.8322	91.0005	0
19/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1846.0900	1954.8200	1.8461	1.9548	0
19/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1414.6400	1355.1000	1.4146	1.3551	0
19/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1868.6100	1977.9600	1.8686	1.9780	0
19/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1398.6700	1339.7500	1.3987	1.3398	0
19/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1891.0300	2000.9900	1.8910	2.0010	0
19/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1382.6100	1324.3000	1.3826	1.3243	0
19/02/2024	2030 On 07-November-24			Bond Future	10.3478	10.3017	92.9505	93.1223	1,652
19/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2954.7300	3073.5300	2.9547	3.0735	0
19/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1508.1400	1455.1000	1.5081	1.4551	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2978.5800	3097.7900	2.9786	3.0978	0
19/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1495.4800	1442.8500	1.4955	1.4429	0
19/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3002.4900	3122.1100	3.0025	3.1221	0
19/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1482.9100	1430.6900	1.4829	1.4307	0
19/02/2024	2030 On 06-February-25			Bond Future	10.4487	10.3998	90.9290	91.1043	0
19/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2810.2000	2920.6600	2.8102	2.9207	0
19/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1987.2100	1922.4500	1.9872	1.9225	0
19/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
19/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2550.5000	2559.2200	2.5505	2.5592	0
19/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2550.5000	2559.2200	2.5505	2.5592	0
19/02/2024	2032 On 02-May-24			Bond Future	11.0294	11.0046	86.4082	86.5248	126,409
19/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	166.6700	193.4800	0.1667	0.1935	8,500
19/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3675.7200	3586.0100	3.6757	3.5860	0
19/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	207.3600	238.4400	0.2074	0.2384	1,000
19/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3420.8400	3335.4000	3.4208	3.3354	0
19/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	376.0400	421.4800	0.3760	0.4215	0
19/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2710.3700	2639.2900	2.7104	2.6393	0
19/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	387.9200	434.2300	0.3879	0.4342	0
19/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2673.7300	2603.5200	2.6737	2.6035	0
19/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	400.1700	447.3500	0.4002	0.4474	0
19/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2637.5100	2568.1700	2.6375	2.5682	0
19/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	412.6800	460.7300	0.4127	0.4607	500
19/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2601.5700	2533.1000	2.6016	2.5331	0
19/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	438.3600	488.1600	0.4384	0.4882	500
19/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2530.4700	2463.7500	2.5305	2.4638	0
19/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	522.0200	577.1000	0.5220	0.5771	1,550
19/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2324.6100	2263.1700	2.3246	2.2632	0
19/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	895.6700	968.8600	0.8957	0.9689	1,000
19/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1694.6200	1651.2900	1.6946	1.6513	0
19/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1446.5300	1536.7800	1.4465	1.5368	500
19/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1163.2900	1137.0200	1.1633	1.1370	0
19/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1786.5800	1884.0000	1.7866	1.8840	0
19/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	945.7000	926.6000	0.9457	0.9266	500
19/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1999.6800	2100.7100	1.9997	2.1007	0

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19/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	835.6900	820.2000	0.8357	0.8202	17,000
19/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2223.0400	2327.2600	2.2230	2.3273	1,550
19/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	737.5400	725.2400	0.7375	0.7252	0
19/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3870.5600	3986.9000	3.8706	3.9869	0
19/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	311.3800	311.2000	0.3114	0.3112	500
19/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8248.0900	8366.6500	8.2481	8.3667	0
19/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	35.0000	37.0400	0.0350	0.0370	1,000
19/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9369.2300	9487.0800	9.3692	9.4871	0
19/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.8500	18.1800	0.0169	0.0182	500
19/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10043.2800	10160.7300	10.0433	10.1607	0
19/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.9600	10.8900	0.0100	0.0109	1,550
19/02/2024	2032 On 01-August-24			Bond Future	11.1257	11.0997	88.3042	88.4232	0
19/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2048.4700	2128.6500	2.0485	2.1287	0
19/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2028.6700	1989.8200	2.0287	1.9898	0
19/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2073.3100	2153.9200	2.0733	2.1539	0
19/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2007.8000	1969.3800	2.0078	1.9694	0
19/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2098.0500	2179.1000	2.0981	2.1791	0
19/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1986.8600	1948.8800	1.9869	1.9489	0
19/02/2024	2032 On 07-November-24			Bond Future	11.2451	11.2178	86.1968	86.3183	1,525
19/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3148.1400	3233.2100	3.1481	3.2332	0
19/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2155.4800	2119.0500	2.1555	2.1191	0
19/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3174.6300	3260.0000	3.1746	3.2600	0
19/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2138.1800	2102.0500	2.1382	2.1021	0
19/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3200.9200	3286.6000	3.2009	3.2866	0
19/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2120.7200	2084.9000	2.1207	2.0849	0
19/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3612.9600	3703.0200	3.6130	3.7030	1,615
19/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1879.8900	1848.4500	1.8799	1.8485	0
19/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9219.9100	9336.4500	9.2199	9.3365	0
19/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	448.5100	443.5500	0.4485	0.4436	1,615
19/02/2024	2032 On 06-February-25			Bond Future	11.3710	11.3424	88.0400	88.1638	0
19/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3504.1500	3590.2700	3.5042	3.5903	0
19/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2011.9700	1974.2900	2.0120	1.9743	0
19/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
19/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3154.8200	3165.6000	3.1548	3.1656	0

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19/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3154.8200	3165.6000	3.1548	3.1656	0
19/02/2024	2033 On 02-May-24			Bond Future	121.5133	121.4318	121.5133	121.4318	2,042
19/02/2024	2033 On 01-August-24			Bond Future	124.2090	124.1254	124.2090	124.1254	5,737
19/02/2024	2033 On 07-November-24			Bond Future	125.6439	125.5579	125.6439	125.5579	0
19/02/2024	2033 On 06-February-25			Bond Future	128.3626	128.2743	128.3626	128.2743	0
19/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3422.5500	3334.3300	3.4226	3.3343	0
19/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
19/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2037 On 02-May-24			Bond Future	12.1929	12.1633	78.6565	78.8126	83,571
19/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	258.6000	298.9900	0.2586	0.2990	0
19/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4428.3700	4312.6600	4.4284	4.3127	0
19/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	267.1900	308.4700	0.2672	0.3085	0
19/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4380.2100	4265.3900	4.3802	4.2654	0
19/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	275.9900	318.1700	0.2760	0.3182	0
19/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4332.3100	4218.3900	4.3323	4.2184	0
19/02/2024	2037 On 01-August-24			Bond Future	12.3147	12.2838	76.1263	76.2858	72,241
19/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1907.3100	2000.3300	1.9073	2.0003	0
19/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3080.4400	3013.9600	3.0804	3.0140	0
19/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1931.7900	2025.4000	1.9318	2.0254	0
19/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3052.1500	2986.2600	3.0522	2.9863	0
19/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1956.6200	2050.8400	1.9566	2.0508	1,383
19/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3024.2600	2958.9800	3.0243	2.9590	0
19/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5312.3700	5452.4000	5.3124	5.4524	0
19/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1075.9400	1056.4700	1.0759	1.0565	1,383
19/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7771.3700	7923.6100	7.7714	7.9236	0
19/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	543.5000	536.2400	0.5435	0.5362	1,383
19/02/2024	2037 On 07-November-24			Bond Future	12.4493	12.4172	77.9012	78.0641	9,175
19/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3562.6700	3671.5000	3.5627	3.6715	0
19/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2954.7800	2900.6500	2.9548	2.9007	0
19/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3591.5900	3700.8200	3.5916	3.7008	0
19/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2933.6500	2879.9200	2.9337	2.8799	0

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19/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3620.6000	3730.2300	3.6206	3.7302	0
19/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2912.6500	2859.3200	2.9127	2.8593	0
19/02/2024	2037 On 06-February-25			Bond Future	12.5884	12.5550	75.3065	75.4726	0
19/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4144.0400	4253.4300	4.1440	4.2534	0
19/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3298.2700	3241.4900	3.2983	3.2415	0
19/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
19/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3925.7200	3939.1200	3.9257	3.9391	0
19/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3925.7200	3939.1200	3.9257	3.9391	0
19/02/2024	2038 On 02-May-24			Bond Future	132.6957	132.6377	132.6957	132.6377	5,122
19/02/2024	2038 On 01-August-24			Bond Future	133.5775	133.5181	133.5775	133.5181	0
19/02/2024	2038 On 07-November-24			Bond Future	136.7277	136.6666	136.7277	136.6666	0
19/02/2024	2038 On 06-February-25			Bond Future	137.5716	137.5087	137.5716	137.5087	0
19/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2341.5800	2278.6500	2.3416	2.2787	0
19/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
19/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2040 On 02-May-24			Bond Future	12.5014	12.4822	78.5123	78.6188	152,200
19/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	180.0400	205.5400	0.1800	0.2055	0
19/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5422.7900	5341.8200	5.4228	5.3418	0
19/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	186.6500	212.7900	0.1867	0.2128	0
19/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5368.2100	5287.8800	5.3682	5.2879	0
19/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	193.4500	220.2300	0.1935	0.2202	0
19/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5313.9000	5234.2100	5.3139	5.2342	0
19/02/2024	2040 On 01-August-24			Bond Future	12.6277	12.6076	75.7286	75.8374	3,312
19/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1851.3300	1919.8700	1.8513	1.9199	0
19/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3549.5800	3509.3300	3.5496	3.5093	0
19/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1875.9900	1944.9800	1.8760	1.9450	0
19/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3518.1100	3478.3100	3.5181	3.4783	0
19/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1901.0200	1970.4500	1.9010	1.9705	0
19/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3487.0800	3447.7200	3.4871	3.4477	0
19/02/2024	2040 On 07-November-24			Bond Future	12.7664	12.7456	77.4941	77.6051	8,677
19/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3589.6700	3669.2500	3.5897	3.6693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3199.2100	3167.7600	3.1992	3.1678	0
19/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3619.3300	3699.1900	3.6193	3.6992	0
19/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3176.0600	3144.8900	3.1761	3.1449	0
19/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3649.3500	3729.4900	3.6494	3.7295	0
19/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3153.3300	3122.4400	3.1533	3.1224	0
19/02/2024	2040 On 06-February-25			Bond Future	12.9089	12.8873	74.6398	74.7529	0
19/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4066.8200	4144.4000	4.0668	4.1444	0
19/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3852.4200	3816.8300	3.8524	3.8168	0
19/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
19/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4161.7700	4175.9800	4.1618	4.1760	0
19/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4161.7700	4175.9800	4.1618	4.1760	0
19/02/2024	2044 On 02-May-24			Bond Future	12.6038	12.5794	74.4627	74.5979	82,076
19/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	158.3500	184.5100	0.1584	0.1845	0
19/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5768.5400	5659.4400	5.7685	5.6594	0
19/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	164.3400	191.1800	0.1643	0.1912	0
19/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5712.0100	5603.5900	5.7120	5.6036	0
19/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	170.5000	198.0400	0.1705	0.1980	0
19/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5655.7300	5548.0100	5.6557	5.5480	0
19/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1503.4800	1602.5600	1.5035	1.6026	0
19/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2081.0600	2044.8800	2.0811	2.0449	4,200
19/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2249.1900	2364.9500	2.2492	2.3650	0
19/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1449.0100	1429.5100	1.4490	1.4295	10,030
19/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3122.8500	3250.3200	3.1229	3.2503	0
19/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	988.2300	980.4400	0.9882	0.9804	10,030
19/02/2024	2044 On 01-August-24			Bond Future	12.7267	12.7013	71.7153	71.8535	31,914
19/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1498.3500	1571.0800	1.4984	1.5711	0
19/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3994.9900	3929.5300	3.9950	3.9295	0
19/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1520.6200	1593.9300	1.5206	1.5939	0
19/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3959.7900	3894.9100	3.9598	3.8949	0
19/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1543.0700	1616.9600	1.5431	1.6170	0
19/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3924.8300	3860.5300	3.9248	3.8605	0
19/02/2024	2044 On 07-November-24			Bond Future	12.8611	12.8347	73.3870	73.5283	0
19/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3553.3400	3648.7500	3.5533	3.6488	0
19/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3346.4700	3300.6600	3.3465	3.3007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3582.9100	3678.6600	3.5829	3.6787	0
19/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3322.9700	3277.5000	3.3230	3.2775	0
19/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3612.5600	3708.6700	3.6126	3.7087	0
19/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3299.6200	3254.5100	3.2996	3.2545	0
19/02/2024	2044 On 06-February-25			Bond Future	12.9988	12.9713	70.5702	70.7142	0
19/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3994.0200	4087.7500	3.9940	4.0878	0
19/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3882.9100	3832.7100	3.8829	3.8327	0
19/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
19/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4260.8500	4275.3900	4.2609	4.2754	0
19/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4260.8500	4275.3900	4.2609	4.2754	0
19/02/2024	2046 On 02-May-24			Bond Future	113.7253	114.0907	113.7253	114.0907	16,140
19/02/2024	2046 On 01-August-24			Bond Future	116.2481	116.6215	116.2481	116.6215	0
19/02/2024	2046 On 07-November-24			Bond Future	116.7924	117.1742	116.7924	117.1742	0
19/02/2024	2046 On 06-February-25			Bond Future	119.3185	119.7083	119.3185	119.7083	0
19/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5308.4800	5698.2500	5.3085	5.6983	0
19/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
19/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2050 On 02-May-24			Bond Future	115.7414	115.6583	115.7414	115.6583	14,107
19/02/2024	2050 On 01-August-24			Bond Future	116.0123	115.9273	116.0123	115.9273	0
19/02/2024	2050 On 07-November-24			Bond Future	118.7484	118.6609	118.7484	118.6609	0
19/02/2024	2050 On 06-February-25			Bond Future	118.9610	118.8711	118.9610	118.8711	0
19/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3361.0200	3271.0500	3.3610	3.2711	0
19/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
19/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	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
19/02/2024	AL37 On 02-May-24			Index Future	950.6860	952.2720	950.6860	952.2720	0
19/02/2024	AL37 On 01-August-24			Index Future	971.5490	973.1670	971.5490	973.1670	0
19/02/2024	AL37 On 07-November-24			Index Future	994.2350	995.8820	994.2350	995.8820	0
19/02/2024	AL37 On 06-February-25			Index Future	1015.5450	1017.2170	1015.5450	1,017.2170	0
19/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
19/02/2024	AL7T On 02-May-24			Index Future	1100.3220	1102.0990	1100.3220	1,102.0990	0
19/02/2024	AL7T On 01-August-24			Index Future	1124.4680	1126.2820	1124.4680	1,126.2820	0
19/02/2024	AL7T On 07-November-24			Index Future	1150.7260	1152.5700	1150.7260	1,152.5700	0
19/02/2024	AL7T On 06-February-25			Index Future	1175.3900	1177.2630	1175.3900	1,177.2630	0
19/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
19/02/2024	ALBI On 02-May-24			Index Future	954.9530	956.2730	954.9530	956.2730	97
19/02/2024	ALBI On 01-August-24			Index Future	975.9090	977.2560	975.9090	977.2560	0
19/02/2024	ALBI On 07-November-24			Index Future	998.6970	1000.0660	998.6970	1,000.0660	0
19/02/2024	ALBI On 06-February-25			Index Future	1020.1030	1021.4910	1020.1030	1,021.4910	0
19/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
19/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	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
19/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	ES33 On 02-May-24			Bond Future	12.6138	12.5689	73.4239	73.6196	0
19/02/2024	ES33 On 01-August-24			Bond Future	12.7600	12.7131	75.0527	75.2527	0
19/02/2024	ES33 On 07-November-24			Bond Future	12.9385	12.8894	73.0194	73.2238	0
19/02/2024	ES33 On 06-February-25			Bond Future	13.1248	13.0734	74.5969	74.8055	0
19/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	865.3200	1073.8600	0.8653	1.0739	0
19/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
19/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	ES42 On 02-May-24			Bond Future	13.1293	13.0999	68.6003	68.7488	0
19/02/2024	ES42 On 01-August-24			Bond Future	13.2660	13.2354	70.1219	70.2736	0
19/02/2024	ES42 On 07-November-24			Bond Future	13.4283	13.3964	67.5064	67.6614	0
19/02/2024	ES42 On 06-February-25			Bond Future	13.5894	13.5562	68.9629	69.1210	0
19/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	569.4100	727.5600	0.5694	0.7276	0
19/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
19/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 02-May-24			GOVI	941.0080	942.3100	941.0080	942.3100	724
19/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	99620.0000	86600.0000	9.9620	8.6600	0
19/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	99720.0000	86700.0000	9.9720	8.6700	0
19/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	99820.0000	86800.0000	9.9820	8.6800	0
19/02/2024	GOVI On 01-August-24			GOVI	961.6580	962.9870	961.6580	962.9870	0
19/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	182880.0000	196170.0000	18.2880	19.6170	0
19/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	182780.0000	196070.0000	18.2780	19.6070	0
19/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	182680.0000	195970.0000	18.2680	19.5970	0
19/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 07-November-24			GOVI	984.1140	985.4650	984.1140	985.4650	0
19/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	353340.0000	366850.0000	35.3340	36.6850	0
19/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	353240.0000	366750.0000	35.3240	36.6750	0
19/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	353140.0000	366650.0000	35.3140	36.6650	0
19/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 06-February-25			GOVI	1005.2070	1006.5770	1005.2070	1,006.5770	0
19/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	332070.0000	345770.0000	33.2070	34.5770	0
19/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
19/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/02/2024	IGOV On 02-May-24			Index Future	348.7490	348.9360	348.7490	348.9360	590
19/02/2024	IGOV On 01-August-24			Index Future	356.4860	356.6760	356.4860	356.6760	0
19/02/2024	IGOV On 07-November-24			Index Future	364.8990	365.0900	364.8990	365.0900	0
19/02/2024	IGOV On 06-February-25			Index Future	372.8000	372.9910	372.8000	372.9910	0
19/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
19/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
19/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.2900	91.7000	91.7100	0
19/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2100	91.7600	91.7900	0
19/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2100	91.7600	91.7900	0
19/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.0300	91.9100	91.9700	0
19/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7500	7.6800	92.2500	92.3200	0
19/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6600	7.6300	92.3400	92.3700	0
19/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5200	7.5000	92.4800	92.5000	0
19/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5700	7.5600	92.4300	92.4400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5900	7.5600	92.4100	92.4400	0
19/02/2024	R035 On 02-May-24			Bond Future	11.7972	11.7572	84.0270	84.2382	159,072
19/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	378.7100	442.5700	0.3787	0.4426	0
19/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3664.1000	3516.7500	3.6641	3.5168	0
19/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	390.0400	455.1300	0.3900	0.4551	0
19/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3619.8600	3473.7400	3.6199	3.4737	0
19/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	401.5000	467.8200	0.4015	0.4678	0
19/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3575.8100	3430.9200	3.5758	3.4309	0
19/02/2024	R035 On 01-August-24			Bond Future	11.9048	11.8631	85.8709	86.0866	0
19/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2098.4400	2223.9500	2.0984	2.2240	0
19/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2694.6200	2604.4100	2.6946	2.6044	0
19/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2124.8000	2251.1000	2.1248	2.2511	0
19/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2668.8200	2579.4000	2.6688	2.5794	0
19/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2151.3300	2278.4200	2.1513	2.2784	0
19/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2643.2300	2554.6000	2.6432	2.5546	0
19/02/2024	R035 On 07-November-24			Bond Future	12.0396	11.9961	83.3589	83.5794	19,784
19/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3412.9800	3553.4600	3.4130	3.5535	0
19/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2757.6000	2677.5500	2.7576	2.6776	0
19/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3441.8600	3582.9000	3.4419	3.5829	0
19/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2736.5200	2657.0300	2.7365	2.6570	0
19/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3471.1200	3612.7300	3.4711	3.6127	0
19/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2715.8600	2636.9400	2.7159	2.6369	0
19/02/2024	R035 On 06-February-25			Bond Future	12.1810	12.1356	85.1420	85.3670	0
19/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3818.8900	3962.7300	3.8189	3.9627	0
19/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2697.9700	2616.8400	2.6980	2.6168	0
19/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
19/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3738.5000	3751.2700	3.7385	3.7513	0
19/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3738.5000	3751.2700	3.7385	3.7513	0
19/02/2024	R053 On 02-May-24			Bond Future	12.4729	12.4484	94.5552	94.7345	5,189
19/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4751.9500	4925.8800	4.7520	4.9259	0
19/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	908.0900	902.6800	0.9081	0.9027	0
19/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4804.0800	4978.3800	4.8041	4.9784	0
19/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	892.7000	887.6600	0.8927	0.8877	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4856.4900	5031.1500	4.8565	5.0312	0
19/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	877.6900	873.0100	0.8777	0.8730	0
19/02/2024	R053 On 01-August-24			Bond Future	12.5852	12.5597	96.6299	96.8131	0
19/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5779.8500	5934.6700	5.7799	5.9347	0
19/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2014.1000	1985.7200	2.0141	1.9857	0
19/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5826.7200	5981.9400	5.8267	5.9819	0
19/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994.5100	1966.5300	1.9945	1.9665	0
19/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5873.6900	6029.2900	5.8737	6.0293	0
19/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1975.1200	1947.5200	1.9751	1.9475	0
19/02/2024	R053 On 07-November-24			Bond Future	12.7173	12.6908	93.0115	93.1986	0
19/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4614.3900	4741.2400	4.6144	4.7412	0
19/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4105.1800	4044.9100	4.1052	4.0449	0
19/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4653.6400	4780.9800	4.6536	4.7810	0
19/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4074.7800	4015.0000	4.0748	4.0150	0
19/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4693.0300	4820.8500	4.6930	4.8209	0
19/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4044.6100	3985.3100	4.0446	3.9853	0
19/02/2024	R053 On 06-February-25			Bond Future	12.8498	12.8223	94.9991	95.1899	0
19/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5466.1900	5592.7400	5.4662	5.5927	0
19/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4847.3700	4783.1300	4.8474	4.7831	0
19/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
19/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5481.3700	5500.0700	5.4814	5.5001	0
19/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5481.3700	5500.0700	5.4814	5.5001	0
19/02/2024	R186 On 02-May-24			Bond Future	8.8985	8.8823	107.6122	107.6501	94,331
19/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	10.1600	12.5700	0.0102	0.0126	0
19/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2173.2900	2137.7400	2.1733	2.1377	0
19/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	10.8700	13.4100	0.0109	0.0134	0
19/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2149.8800	2114.4600	2.1499	2.1145	0
19/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	11.6300	14.3100	0.0116	0.0143	0
19/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2126.5200	2091.2400	2.1265	2.0912	0
19/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2019.5300	2059.5000	2.0195	2.0595	2,030
19/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	88.7300	90.7400	0.0887	0.0907	0
19/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3471.3100	3510.5200	3.4713	3.5105	0
19/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.9100	19.1600	0.0179	0.0192	2,030
19/02/2024	R186 On 01-August-24			Bond Future	8.8957	8.8777	104.6652	104.7039	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	576.3600	599.4200	0.5764	0.5994	0
19/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1040.6800	1025.0100	1.0407	1.0250	0
19/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	587.0300	610.2900	0.5870	0.6103	0
19/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1029.7700	1014.3000	1.0298	1.0143	0
19/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	597.5200	620.9800	0.5975	0.6210	0
19/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1018.6800	1003.4100	1.0187	1.0034	0
19/02/2024	R186 On 07-November-24			Bond Future	8.9096	8.8891	107.1064	107.1457	44,477
19/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1243.2400	1271.4800	1.2432	1.2715	0
19/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	820.8400	809.8000	0.8208	0.8098	0
19/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1255.7700	1284.1300	1.2558	1.2841	0
19/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	814.2600	803.3400	0.8143	0.8033	0
19/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1268.3400	1296.8100	1.2683	1.2968	0
19/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	807.7300	796.9200	0.8077	0.7969	0
19/02/2024	R186 On 06-February-25			Bond Future	8.9462	8.9230	104.0820	104.1218	0
19/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1138.8400	1164.3800	1.1388	1.1644	0
19/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	995.8900	981.6900	0.9959	0.9817	0
19/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
19/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	964.5300	967.8500	0.9645	0.9679	0
19/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	979.7300	983.0500	0.9797	0.9831	0
19/02/2024	R202 On 02-May-24			Bond Future	260.6116	260.6461	260.6116	260.6461	4,848
19/02/2024	R202 On 01-August-24			Bond Future	261.3155	261.3502	261.3155	261.3502	0
19/02/2024	R202 On 07-November-24			Bond Future	267.4785	267.5134	267.4785	267.5134	6
19/02/2024	R202 On 06-February-25			Bond Future	268.0537	268.0884	268.0537	268.0884	0
19/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1263.6700	1298.4200	1.2637	1.2984	0
19/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
19/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R209 On 02-May-24			Bond Future	11.9303	11.8852	64.9968	65.2066	13,127
19/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	196.7500	240.0300	0.1968	0.2400	0
19/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3856.1500	3689.6000	3.8562	3.6896	0
19/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	203.5700	247.8900	0.2036	0.2479	0
19/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3813.0100	3647.5000	3.8130	3.6475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	210.5000	255.8600	0.2105	0.2559	0
19/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3770.0400	3605.5700	3.7700	3.6056	0
19/02/2024	R209 On 01-August-24			Bond Future	12.0336	11.9867	66.4230	66.6374	1,690
19/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1515.0600	1626.2100	1.5151	1.6262	0
19/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2687.1800	2583.9700	2.6872	2.5840	0
19/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1536.0600	1648.0400	1.5361	1.6480	0
19/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2661.4100	2559.0300	2.6614	2.5590	0
19/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1557.2100	1670.0300	1.5572	1.6700	0
19/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2635.8300	2534.2900	2.6358	2.5343	0
19/02/2024	R209 On 07-November-24			Bond Future	12.1567	12.1079	64.8154	65.0346	5,237
19/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2859.5000	2993.7300	2.8595	2.9937	0
19/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2620.7200	2535.8100	2.6207	2.5358	0
19/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2884.3800	3019.1800	2.8844	3.0192	0
19/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2600.9700	2516.6300	2.6010	2.5166	0
19/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2909.3500	3044.7100	2.9094	3.0447	0
19/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2581.3600	2497.5800	2.5814	2.4976	0
19/02/2024	R209 On 06-February-25			Bond Future	12.2817	12.2311	66.2013	66.4250	0
19/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3374.1300	3513.1800	3.3741	3.5132	0
19/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2680.7300	2596.1700	2.6807	2.5962	0
19/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
19/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3381.6300	3393.1700	3.3816	3.3932	0
19/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3381.6300	3393.1700	3.3816	3.3932	0
19/02/2024	R210 On 02-May-24			Bond Future	234.3893	234.4242	234.3893	234.4242	198
19/02/2024	R210 On 01-August-24			Bond Future	239.5888	239.6242	239.5888	239.6242	300
19/02/2024	R210 On 07-November-24			Bond Future	241.9089	241.9444	241.9089	241.9444	60
19/02/2024	R210 On 06-February-25			Bond Future	247.1423	247.1776	247.1423	247.1776	0
19/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7532.2800	7567.5600	7.5323	7.5676	0
19/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
19/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2024	R213 On 02-May-24			Bond Future	10.6714	10.6413	83.8222	83.9495	27,114
19/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	465.8100	521.6600	0.4658	0.5217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2137.5900	2066.1600	2.1376	2.0662	0
19/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	479.0300	535.7900	0.4790	0.5358	0
19/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2107.5800	2037.0600	2.1076	2.0371	0
19/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	492.6200	550.3000	0.4926	0.5503	0
19/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2077.9600	2008.3600	2.0780	2.0084	0
19/02/2024	R213 On 01-August-24			Bond Future	10.7520	10.7204	85.6615	85.7916	0
19/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1995.2400	2083.4500	1.9952	2.0835	0
19/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1553.3500	1511.5400	1.5534	1.5115	0
19/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2018.7100	2107.3900	2.0187	2.1074	0
19/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1536.0500	1494.7100	1.5361	1.4947	0
19/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2042.3200	2131.4600	2.0423	2.1315	0
19/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1518.9200	1478.0400	1.5189	1.4780	0
19/02/2024	R213 On 07-November-24			Bond Future	10.8616	10.8283	84.0989	84.2317	16,004
19/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3101.7000	3195.7000	3.1017	3.1957	0
19/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1729.9800	1691.2000	1.7300	1.6912	0
19/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3126.7400	3221.0500	3.1267	3.2211	0
19/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1716.0600	1677.5900	1.7161	1.6776	0
19/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3151.5900	3246.2100	3.1516	3.2462	0
19/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1701.9800	1663.8200	1.7020	1.6638	0
19/02/2024	R213 On 06-February-25			Bond Future	10.9823	10.9472	85.8986	86.0339	0
19/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3222.5100	3314.9200	3.2225	3.3149	0
19/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1820.5700	1777.6500	1.8206	1.7777	0
19/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
19/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2891.1900	2901.0600	2.8912	2.9011	0
19/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2891.1900	2901.0600	2.8912	2.9011	0
19/02/2024	R214 On 02-May-24			Bond Future	12.3177	12.2880	60.2891	60.4291	23,477
19/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	150.3400	177.5000	0.1503	0.1775	0
19/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4417.6200	4304.8000	4.4176	4.3048	0
19/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	155.9000	183.7700	0.1559	0.1838	0
19/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4370.7400	4258.6300	4.3707	4.2586	0
19/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	161.6300	190.2000	0.1616	0.1902	0
19/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4324.0900	4212.6800	4.3241	4.2127	0
19/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	966.0100	1051.1900	0.9660	1.0512	10,000
19/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1909.3400	1854.5400	1.9093	1.8545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1007.1800	1094.1300	1.0072	1.0941	5,110
19/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1854.0000	1800.9700	1.8540	1.8010	0
19/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3080.4800	3211.3400	3.0805	3.2113	0
19/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	563.3600	554.2400	0.5634	0.5542	15,110
19/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5441.3700	5582.6100	5.4414	5.5826	0
19/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	171.8100	173.0700	0.1718	0.1731	15,110
19/02/2024	R214 On 01-August-24			Bond Future	12.4193	12.3886	61.6121	61.7551	0
19/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1512.3500	1592.0300	1.5124	1.5920	0
19/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2738.0900	2674.7600	2.7381	2.6748	0
19/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1533.6100	1613.8700	1.5336	1.6139	0
19/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2711.3500	2648.6000	2.7114	2.6486	0
19/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1554.8600	1635.7000	1.5549	1.6357	0
19/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2684.6600	2622.4900	2.6847	2.6225	0
19/02/2024	R214 On 07-November-24			Bond Future	12.5430	12.5111	59.7425	59.8887	0
19/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2905.8500	3000.9300	2.9059	3.0009	0
19/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2645.4900	2594.4000	2.6455	2.5944	0
19/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2931.0800	3026.5400	2.9311	3.0265	0
19/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2625.2500	2574.5400	2.6253	2.5745	0
19/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2956.6000	3052.4400	2.9566	3.0524	0
19/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2605.3400	2555.0100	2.6053	2.5550	0
19/02/2024	R214 On 06-February-25			Bond Future	12.6700	12.6370	61.0204	61.1695	0
19/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3293.3000	3387.2000	3.2933	3.3872	0
19/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3113.5300	3058.3300	3.1135	3.0583	0
19/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
19/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3472.8600	3484.7100	3.4729	3.4847	0
19/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3472.8600	3484.7100	3.4729	3.4847	0
19/02/2024	R248 On 02-May-24			Bond Future	12.5184	12.4991	73.1682	73.2775	245,556
19/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	65.4000	77.9100	0.0654	0.0779	0
19/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6913.6000	6816.7900	6.9136	6.8168	0
19/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	82.6000	97.4800	0.0826	0.0975	0
19/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6534.8200	6440.3800	6.5348	6.4404	0
19/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	85.7800	101.0800	0.0858	0.1011	0
19/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6472.3400	6378.3200	6.4723	6.3783	0
19/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	89.1100	104.8400	0.0891	0.1048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6410.1100	6316.5200	6.4101	6.3165	0
19/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1370.2900	1453.8300	1.3703	1.4538	0
19/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2045.1100	2019.3300	2.0451	2.0193	0
19/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4058.4700	4172.1900	4.0585	4.1722	0
19/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	589.8200	594.2200	0.5898	0.5942	0
19/02/2024	R248 On 01-August-24			Bond Future	12.6277	12.6077	74.7737	74.8854	13,000
19/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1732.6100	1800.3100	1.7326	1.8003	0
19/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3597.6500	3553.6800	3.5977	3.5537	0
19/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1757.3200	1825.5000	1.7573	1.8255	0
19/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3564.1800	3520.6900	3.5642	3.5207	0
19/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1782.0100	1850.6700	1.7820	1.8507	0
19/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3530.7700	3487.7600	3.5308	3.4878	0
19/02/2024	R248 On 07-November-24			Bond Future	12.7600	12.7392	72.0664	72.1804	0
19/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3395.4800	3475.1000	3.3955	3.4751	0
19/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3286.5200	3252.1100	3.2865	3.2521	0
19/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3425.4300	3505.3500	3.4254	3.5054	0
19/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3262.0400	3227.9300	3.2620	3.2279	0
19/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3455.2300	3535.4600	3.4552	3.5355	0
19/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3237.4900	3203.6900	3.2375	3.2037	0
19/02/2024	R248 On 06-February-25			Bond Future	12.8959	12.8743	73.6076	73.7238	0
19/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3425.6100	3498.7700	3.4256	3.4988	0
19/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4434.3900	4391.3800	4.4344	4.3914	0
19/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
19/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4210.6000	4224.9700	4.2106	4.2250	0
19/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4210.6000	4224.9700	4.2106	4.2250	0
19/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0