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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
20/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	2025 On 02-May-24			Bond Future	179.4242	179.4003	179.4242	179.4003	9,015
20/02/2024	2025 On 01-August-24			Bond Future	181.5719	181.5474	181.5719	181.5474	0
20/02/2024	2025 On 07-November-24			Bond Future	185.8552	185.8295	185.8552	185.8295	75
20/02/2024	2029 On 02-May-24			Bond Future	129.4187	129.4069	129.4187	129.4069	7,165
20/02/2024	2029 On 01-August-24			Bond Future	132.2898	132.2776	132.2898	132.2776	728
20/02/2024	2029 On 07-November-24			Bond Future	134.0123	133.9993	134.0123	133.9993	66
20/02/2024	2029 On 06-February-25			Bond Future	136.9124	136.8987	136.9124	136.8987	0
20/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4512.3700	4498.6500	4.5124	4.4987	0
20/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
20/02/2024	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
20/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2030 On 02-May-24			Bond Future	10.1607	10.1825	92.8891	92.8016	135,510
20/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	307.6800	294.2000	0.3077	0.2942	1,000
20/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2347.8000	2421.8300	2.3478	2.4218	0
20/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	477.8300	458.4200	0.4778	0.4584	0
20/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1900.8300	1968.9300	1.9008	1.9689	0
20/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	491.0100	471.1700	0.4910	0.4712	0
20/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1873.0500	1940.7200	1.8731	1.9407	0
20/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	504.5700	484.2900	0.5046	0.4843	0
20/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1845.6700	1912.9000	1.8457	1.9129	0
20/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1084.8900	1048.7200	1.0849	1.0487	1,000
20/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1087.6300	1138.9700	1.0876	1.1390	0
20/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2284.3400	2226.5400	2.2843	2.2265	500
20/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	461.5600	491.2700	0.4616	0.4913	0
20/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2909.1100	2843.8000	2.9091	2.8438	1,080
20/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	306.8900	329.0900	0.3069	0.3291	0
20/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3916.8900	3843.0300	3.9169	3.8430	500
20/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	161.4100	175.0600	0.1614	0.1751	0
20/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6830.2700	6745.0000	6.8303	6.7450	0
20/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.2500	19.4900	0.0173	0.0195	1,000
20/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8401.7100	8314.7700	8.4017	8.3148	0
20/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.4500	4.0200	0.0035	0.0040	1,080
20/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11083.2400	10995.7600	11.0832	10.9958	0
20/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1200	0.1500	0.0001	0.0002	500
20/02/2024	2030 On 01-August-24			Bond Future	10.2352	10.2583	90.9217	90.8322	0
20/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1890.8900	1846.0900	1.8909	1.8461	0
20/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1369.9400	1414.6400	1.3699	1.4146	0
20/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1913.7500	1868.6100	1.9138	1.8686	0
20/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1354.3100	1398.6700	1.3543	1.3987	0
20/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1936.5100	1891.0300	1.9365	1.8910	0
20/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1338.5900	1382.6100	1.3386	1.3826	0
20/02/2024	2030 On 07-November-24			Bond Future	10.3231	10.3478	93.0423	92.9505	1,652
20/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3007.7400	2954.7300	3.0077	2.9547	0
20/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1469.2800	1508.1400	1.4693	1.5081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3031.8200	2978.5800	3.0318	2.9786	0
20/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1456.8500	1495.4800	1.4569	1.4955	0
20/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3055.9700	3002.4900	3.0560	3.0025	0
20/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1444.5200	1482.9100	1.4445	1.4829	0
20/02/2024	2030 On 06-February-25			Bond Future	10.4224	10.4487	91.0232	90.9290	0
20/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2860.6400	2810.2000	2.8606	2.8102	0
20/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1943.4900	1987.2100	1.9435	1.9872	0
20/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
20/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2547.5900	2550.5000	2.5476	2.5505	0
20/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2547.5900	2550.5000	2.5476	2.5505	0
20/02/2024	2032 On 02-May-24			Bond Future	10.9972	11.0294	86.5596	86.4082	126,409
20/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	181.3700	166.6700	0.1814	0.1667	8,500
20/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3539.1000	3675.7200	3.5391	3.6757	0
20/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	225.0300	207.3600	0.2250	0.2074	1,000
20/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3287.1900	3420.8400	3.2872	3.4208	0
20/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	404.7400	376.0400	0.4047	0.3760	0
20/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2587.7500	2710.3700	2.5878	2.7104	0
20/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	417.3200	387.9200	0.4173	0.3879	0
20/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2551.8100	2673.7300	2.5518	2.6737	0
20/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	430.2900	400.1700	0.4303	0.4002	0
20/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2516.3100	2637.5100	2.5163	2.6375	0
20/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	443.5300	412.6800	0.4435	0.4127	500
20/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2481.1000	2601.5700	2.4811	2.6016	0
20/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	470.6800	438.3600	0.4707	0.4384	500
20/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2411.4700	2530.4700	2.4115	2.5305	0
20/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	558.9300	522.0200	0.5589	0.5220	1,550
20/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2210.2000	2324.6100	2.2102	2.3246	0
20/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	950.1900	895.6700	0.9502	0.8957	1,000
20/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1597.8200	1694.6200	1.5978	1.6946	0
20/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1521.0900	1446.5300	1.5211	1.4465	500
20/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1086.5300	1163.2900	1.0865	1.1633	0
20/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1871.1000	1786.5800	1.8711	1.7866	0
20/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	878.9000	945.7000	0.8789	0.9457	500
20/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2089.7300	1999.6800	2.0897	1.9997	0

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20/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	774.4200	835.6900	0.7744	0.8357	17,000
20/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2318.3300	2223.0400	2.3183	2.2230	1,550
20/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	681.5100	737.5400	0.6815	0.7375	0
20/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3992.9100	3870.5600	3.9929	3.8706	0
20/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	282.4100	311.3800	0.2824	0.3114	500
20/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8394.8800	8248.0900	8.3949	8.2481	0
20/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	30.4700	35.0000	0.0305	0.0350	1,000
20/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9518.1600	9369.2300	9.5182	9.3692	0
20/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	14.4600	16.8500	0.0145	0.0169	500
20/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10193.0900	10043.2800	10.1931	10.0433	0
20/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	8.4500	9.9600	0.0085	0.0100	1,550
20/02/2024	2032 On 01-August-24			Bond Future	11.0919	11.1257	88.4589	88.3042	0
20/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2122.5700	2048.4700	2.1226	2.0485	0
20/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1948.0300	2028.6700	1.9480	2.0287	0
20/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2147.9500	2073.3100	2.1480	2.0733	0
20/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1927.7000	2007.8000	1.9277	2.0078	0
20/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2173.2500	2098.0500	2.1733	2.0981	0
20/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1907.3200	1986.8600	1.9073	1.9869	0
20/02/2024	2032 On 07-November-24			Bond Future	11.2095	11.2451	86.3555	86.1968	1,525
20/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3235.1700	3148.1400	3.2352	3.1481	0
20/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2083.8900	2155.4800	2.0839	2.1555	0
20/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3262.0700	3174.6300	3.2621	3.1746	0
20/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2067.0000	2138.1800	2.0670	2.1382	0
20/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3288.7700	3200.9200	3.2888	3.2009	0
20/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2049.9500	2120.7200	2.0500	2.1207	0
20/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3706.7600	3612.9600	3.7068	3.6130	1,615
20/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1815.0700	1879.8900	1.8151	1.8799	0
20/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9358.2000	9219.9100	9.3582	9.2199	0
20/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	428.1800	448.5100	0.4282	0.4485	1,615
20/02/2024	2032 On 06-February-25			Bond Future	11.3335	11.3710	88.2023	88.0400	0
20/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3598.9900	3504.1500	3.5990	3.5042	0
20/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1944.4800	2011.9700	1.9445	2.0120	0
20/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
20/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3151.2200	3154.8200	3.1512	3.1548	0

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20/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3151.2200	3154.8200	3.1512	3.1548	0
20/02/2024	2033 On 02-May-24			Bond Future	121.4976	121.5133	121.4976	121.5133	2,042
20/02/2024	2033 On 01-August-24			Bond Future	124.1930	124.2090	124.1930	124.2090	5,737
20/02/2024	2033 On 07-November-24			Bond Future	125.6278	125.6439	125.6278	125.6439	0
20/02/2024	2033 On 06-February-25			Bond Future	128.3466	128.3626	128.3466	128.3626	0
20/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3406.6200	3422.5500	3.4066	3.4226	0
20/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
20/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2037 On 02-May-24			Bond Future	12.1503	12.1929	78.8811	78.6565	83,373
20/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	285.6600	258.6000	0.2857	0.2586	0
20/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4230.8800	4428.3700	4.2309	4.4284	0
20/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	294.9900	267.1900	0.2950	0.2672	0
20/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4183.4600	4380.2100	4.1835	4.3802	0
20/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	304.5300	275.9900	0.3045	0.2760	0
20/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4136.3000	4332.3100	4.1363	4.3323	0
20/02/2024	2037 On 01-August-24			Bond Future	12.2703	12.3147	76.3559	76.1263	72,241
20/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2002.6300	1907.3100	2.0026	1.9073	0
20/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2946.1800	3080.4400	2.9462	3.0804	0
20/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2027.8900	1931.7900	2.0279	1.9318	0
20/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2918.6700	3052.1500	2.9187	3.0522	0
20/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2053.5000	1956.6200	2.0535	1.9566	1,383
20/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2891.5600	3024.2600	2.8916	3.0243	0
20/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5479.3300	5312.3700	5.4793	5.3124	0
20/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1013.3200	1075.9400	1.0133	1.0759	1,383
20/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7964.9300	7771.3700	7.9649	7.7714	0
20/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	507.4800	543.5000	0.5075	0.5435	1,383
20/02/2024	2037 On 07-November-24			Bond Future	12.4030	12.4493	78.1364	77.9012	9,175
20/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3687.3000	3562.6700	3.6873	3.5627	0
20/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2844.2300	2954.7800	2.8442	2.9548	0
20/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3716.7900	3591.5900	3.7168	3.5916	0
20/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2823.6700	2933.6500	2.8237	2.9337	0

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20/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3746.3700	3620.6000	3.7464	3.6206	0
20/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2803.2400	2912.6500	2.8032	2.9127	0
20/02/2024	2037 On 06-February-25			Bond Future	12.5401	12.5884	75.5470	75.3065	0
20/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4274.9000	4144.0400	4.2749	4.1440	0
20/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3188.6400	3298.2700	3.1886	3.2983	0
20/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
20/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3921.2400	3925.7200	3.9212	3.9257	0
20/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3921.2400	3925.7200	3.9212	3.9257	0
20/02/2024	2038 On 02-May-24			Bond Future	132.9036	132.6957	132.9036	132.6957	5,122
20/02/2024	2038 On 01-August-24			Bond Future	133.7902	133.5775	133.7902	133.5775	0
20/02/2024	2038 On 07-November-24			Bond Future	136.9460	136.7277	136.9460	136.7277	0
20/02/2024	2038 On 06-February-25			Bond Future	137.7950	137.5716	137.7950	137.5716	0
20/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2565.0100	2341.5800	2.5650	2.3416	0
20/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
20/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2040 On 02-May-24			Bond Future	12.4279	12.5014	78.9204	78.5123	151,127
20/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	219.4100	180.0400	0.2194	0.1800	0
20/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5054.0800	5422.7900	5.0541	5.4228	0
20/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	227.1900	186.6500	0.2272	0.1867	0
20/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5000.6700	5368.2100	5.0007	5.3682	0
20/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	235.1800	193.4500	0.2352	0.1935	0
20/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4947.5500	5313.9000	4.9476	5.3139	0
20/02/2024	2040 On 01-August-24			Bond Future	12.5511	12.6277	76.1457	75.7286	3,312
20/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2021.5400	1851.3300	2.0215	1.8513	0
20/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3302.7100	3549.5800	3.3027	3.5496	0
20/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2047.6200	1875.9900	2.0476	1.8760	0
20/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3272.6600	3518.1100	3.2727	3.5181	0
20/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2074.0700	1901.0200	2.0741	1.9010	0
20/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3243.0500	3487.0800	3.2431	3.4871	0
20/02/2024	2040 On 07-November-24			Bond Future	12.6866	12.7664	77.9211	77.4941	8,677
20/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3818.1200	3589.6700	3.8181	3.5897	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3000.6100	3199.2100	3.0006	3.1992	0
20/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3848.8300	3619.3300	3.8488	3.6193	0
20/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2978.5100	3176.0600	2.9785	3.1761	0
20/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3879.9000	3649.3500	3.8799	3.6494	0
20/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2956.8300	3153.3300	2.9568	3.1533	0
20/02/2024	2040 On 06-February-25			Bond Future	12.8257	12.9089	75.0763	74.6398	0
20/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4298.5900	4066.8200	4.2986	4.0668	0
20/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3647.6900	3852.4200	3.6477	3.8524	0
20/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
20/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4157.0200	4161.7700	4.1570	4.1618	0
20/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4157.0200	4161.7700	4.1570	4.1618	0
20/02/2024	2044 On 02-May-24			Bond Future	12.5252	12.6038	74.8996	74.4627	82,076
20/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	196.2500	158.3500	0.1963	0.1584	0
20/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5369.5300	5768.5400	5.3695	5.7685	0
20/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	203.4000	164.3400	0.2034	0.1643	0
20/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5314.1600	5712.0100	5.3142	5.7120	0
20/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	210.7300	170.5000	0.2107	0.1705	0
20/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5259.0500	5655.7300	5.2591	5.6557	0
20/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1700.8800	1503.4800	1.7009	1.5035	0
20/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1841.5500	2081.0600	1.8416	2.0811	4,200
20/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2499.2700	2249.1900	2.4993	2.2492	0
20/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1262.1800	1449.0100	1.2622	1.4490	10,030
20/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3419.1500	3122.8500	3.4192	3.1229	0
20/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	847.6200	988.2300	0.8476	0.9882	10,030
20/02/2024	2044 On 01-August-24			Bond Future	12.6449	12.7267	72.1618	71.7153	31,914
20/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1659.7600	1498.3500	1.6598	1.4984	0
20/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3709.8800	3994.9900	3.7099	3.9950	0
20/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1683.5900	1520.6200	1.6836	1.5206	0
20/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3676.2400	3959.7900	3.6762	3.9598	0
20/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1707.6000	1543.0700	1.7076	1.5431	0
20/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3642.8400	3924.8300	3.6428	3.9248	0
20/02/2024	2044 On 07-November-24			Bond Future	12.7759	12.8611	73.8443	73.3870	0
20/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3795.2800	3553.3400	3.7953	3.5533	0
20/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3131.1400	3346.4700	3.1311	3.3465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3825.9500	3582.9100	3.8260	3.5829	0
20/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3108.7400	3322.9700	3.1087	3.3230	0
20/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3856.7200	3612.5600	3.8567	3.6126	0
20/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3086.5100	3299.6200	3.0865	3.2996	0
20/02/2024	2044 On 06-February-25			Bond Future	12.9100	12.9988	71.0375	70.5702	0
20/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4241.6000	3994.0200	4.2416	3.9940	0
20/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3663.1900	3882.9100	3.6632	3.8829	0
20/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
20/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4255.9900	4260.8500	4.2560	4.2609	0
20/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4255.9900	4260.8500	4.2560	4.2609	0
20/02/2024	2046 On 02-May-24			Bond Future	113.7102	113.7253	113.7102	113.7253	16,115
20/02/2024	2046 On 01-August-24			Bond Future	116.2328	116.2481	116.2328	116.2481	0
20/02/2024	2046 On 07-November-24			Bond Future	116.7772	116.7924	116.7772	116.7924	0
20/02/2024	2046 On 06-February-25			Bond Future	119.3035	119.3185	119.3035	119.3185	0
20/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5293.4600	5308.4800	5.2935	5.3085	0
20/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
20/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2050 On 02-May-24			Bond Future	115.8245	115.7414	115.8245	115.7414	14,107
20/02/2024	2050 On 01-August-24			Bond Future	116.0976	116.0123	116.0976	116.0123	0
20/02/2024	2050 On 07-November-24			Bond Future	118.8360	118.7484	118.8360	118.7484	0
20/02/2024	2050 On 06-February-25			Bond Future	119.0508	118.9610	119.0508	118.9610	0
20/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3450.8000	3361.0200	3.4508	3.3610	0
20/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
20/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	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
20/02/2024	AL37 On 02-May-24			Index Future	951.5910	950.6860	951.5910	950.6860	0
20/02/2024	AL37 On 01-August-24			Index Future	972.4750	971.5490	972.4750	971.5490	0
20/02/2024	AL37 On 07-November-24			Index Future	995.1860	994.2350	995.1860	994.2350	0
20/02/2024	AL37 On 06-February-25			Index Future	1016.5200	1015.5450	1016.5200	1,015.5450	0
20/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
20/02/2024	AL7T On 02-May-24			Index Future	1102.3170	1100.3220	1102.3170	1,100.3220	0
20/02/2024	AL7T On 01-August-24			Index Future	1126.5080	1124.4680	1126.5080	1,124.4680	0
20/02/2024	AL7T On 07-November-24			Index Future	1152.8170	1150.7260	1152.8170	1,150.7260	0
20/02/2024	AL7T On 06-February-25			Index Future	1177.5300	1175.3900	1177.5300	1,175.3900	0
20/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
20/02/2024	ALBI On 02-May-24			Index Future	957.6410	954.9530	957.6410	954.9530	97
20/02/2024	ALBI On 01-August-24			Index Future	978.6570	975.9090	978.6570	975.9090	0
20/02/2024	ALBI On 07-November-24			Index Future	1001.5130	998.6970	1001.5130	998.6970	0
20/02/2024	ALBI On 06-February-25			Index Future	1022.9830	1020.1030	1022.9830	1,020.1030	0
20/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
20/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	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
20/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	ES33 On 02-May-24			Bond Future	12.5759	12.6138	73.5893	73.4239	0
20/02/2024	ES33 On 01-August-24			Bond Future	12.7204	12.7600	75.2218	75.0527	0
20/02/2024	ES33 On 07-November-24			Bond Future	12.8968	12.9385	73.1928	73.0194	0
20/02/2024	ES33 On 06-February-25			Bond Future	13.0811	13.1248	74.7743	74.5969	0
20/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1042.7000	865.3200	1.0427	0.8653	0
20/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
20/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	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
20/02/2024	ES42 On 02-May-24			Bond Future	13.0658	13.1293	68.9215	68.6003	0
20/02/2024	ES42 On 01-August-24			Bond Future	13.1999	13.2660	70.4502	70.1219	0
20/02/2024	ES42 On 07-November-24			Bond Future	13.3592	13.4283	67.8428	67.5064	0
20/02/2024	ES42 On 06-February-25			Bond Future	13.5173	13.5894	69.3068	68.9629	0
20/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	913.3500	569.4100	0.9134	0.5694	0
20/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
20/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 02-May-24			GOVI	943.6210	941.0080	943.6210	941.0080	724
20/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	73490.0000	99620.0000	7.3490	9.9620	0
20/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	73590.0000	99720.0000	7.3590	9.9720	0
20/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	73690.0000	99820.0000	7.3690	9.9820	0
20/02/2024	GOVI On 01-August-24			GOVI	964.3290	961.6580	964.3290	961.6580	0
20/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	209590.0000	182880.0000	20.9590	18.2880	0
20/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	209490.0000	182780.0000	20.9490	18.2780	0
20/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	209390.0000	182680.0000	20.9390	18.2680	0
20/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 07-November-24			GOVI	986.8510	984.1140	986.8510	984.1140	0
20/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	380710.0000	353340.0000	38.0710	35.3340	0
20/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	380610.0000	353240.0000	38.0610	35.3240	0
20/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	380510.0000	353140.0000	38.0510	35.3140	0
20/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GOVI On 06-February-25			GOVI	1008.0060	1005.2070	1008.0060	1,005.2070	0
20/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	360060.0000	332070.0000	36.0060	33.2070	0
20/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	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
20/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
20/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/02/2024	IGOV On 02-May-24			Index Future	348.8590	348.7490	348.8590	348.7490	590
20/02/2024	IGOV On 01-August-24			Index Future	356.5990	356.4860	356.5990	356.4860	0
20/02/2024	IGOV On 07-November-24			Index Future	365.0150	364.8990	365.0150	364.8990	0
20/02/2024	IGOV On 06-February-25			Index Future	372.9200	372.8000	372.9200	372.8000	0
20/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
20/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
20/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
20/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
20/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
20/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
20/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
20/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.0900	91.9100	91.9100	0
20/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7500	7.7500	92.2500	92.2500	0
20/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6600	7.6600	92.3400	92.3400	0
20/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5200	7.5200	92.4800	92.4800	0
20/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5700	7.5700	92.4300	92.4300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5900	7.5900	92.4100	92.4100	0
20/02/2024	R035 On 02-May-24			Bond Future	11.7598	11.7972	84.2244	84.0270	158,773
20/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	411.1400	378.7100	0.4111	0.3787	0
20/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3499.1100	3664.1000	3.4991	3.6641	0
20/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	423.2500	390.0400	0.4233	0.3900	0
20/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3455.6500	3619.8600	3.4557	3.6199	0
20/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	435.4900	401.5000	0.4355	0.4015	0
20/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3412.3800	3575.8100	3.4124	3.5758	0
20/02/2024	R035 On 01-August-24			Bond Future	11.8658	11.9048	86.0726	85.8709	0
20/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2188.1900	2098.4400	2.1882	2.0984	0
20/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2582.5900	2694.6200	2.5826	2.6946	0
20/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2215.2500	2124.8000	2.2153	2.1248	0
20/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2557.4900	2668.8200	2.5575	2.6688	0
20/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2242.4800	2151.3300	2.2425	2.1513	0
20/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2532.6000	2643.2300	2.5326	2.6432	0
20/02/2024	R035 On 07-November-24			Bond Future	11.9988	12.0396	83.5657	83.3589	19,784
20/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3522.4500	3412.9800	3.5225	3.4130	0
20/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2660.2400	2757.6000	2.6602	2.7576	0
20/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3551.8600	3441.8600	3.5519	3.4419	0
20/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2639.6900	2736.5200	2.6397	2.7365	0
20/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3581.6500	3471.1200	3.5817	3.4711	0
20/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2619.5600	2715.8600	2.6196	2.7159	0
20/02/2024	R035 On 06-February-25			Bond Future	12.1383	12.1810	85.3536	85.1420	0
20/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3936.8500	3818.8900	3.9369	3.8189	0
20/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2604.4100	2697.9700	2.6044	2.6980	0
20/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
20/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3734.2400	3738.5000	3.7342	3.7385	0
20/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3734.2400	3738.5000	3.7342	3.7385	0
20/02/2024	R053 On 02-May-24			Bond Future	12.3890	12.4729	95.1713	94.5552	5,189
20/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5213.7200	4751.9500	5.2137	4.7520	0
20/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	753.7500	908.0900	0.7538	0.9081	0
20/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5267.9600	4804.0800	5.2680	4.8041	0
20/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	740.4700	892.7000	0.7405	0.8927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5322.4500	4856.4900	5.3225	4.8565	0
20/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	727.5400	877.6900	0.7275	0.8777	0
20/02/2024	R053 On 01-August-24			Bond Future	12.4981	12.5852	97.2596	96.6299	0
20/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6205.5600	5779.8500	6.2056	5.7799	0
20/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1810.1500	2014.1000	1.8102	2.0141	0
20/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6254.0100	5826.7200	6.2540	5.8267	0
20/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1792.1400	1994.5100	1.7921	1.9945	0
20/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6302.5500	5873.6900	6.3026	5.8737	0
20/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1774.3200	1975.1200	1.7743	1.9751	0
20/02/2024	R053 On 07-November-24			Bond Future	12.6264	12.7173	93.6562	93.0115	0
20/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4963.0300	4614.3900	4.9630	4.6144	0
20/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3809.0800	4105.1800	3.8091	4.1052	0
20/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5003.9100	4653.6400	5.0039	4.6536	0
20/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3780.3100	4074.7800	3.7803	4.0748	0
20/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5044.9100	4693.0300	5.0449	4.6930	0
20/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3751.7500	4044.6100	3.7518	4.0446	0
20/02/2024	R053 On 06-February-25			Bond Future	12.7551	12.8498	95.6580	94.9991	0
20/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5825.4000	5466.1900	5.8254	5.4662	0
20/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4547.6900	4847.3700	4.5477	4.8474	0
20/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
20/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5475.1200	5481.3700	5.4751	5.4814	0
20/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5475.1200	5481.3700	5.4751	5.4814	0
20/02/2024	R186 On 02-May-24			Bond Future	8.8547	8.8985	107.7150	107.6122	94,597
20/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	12.4900	10.1600	0.0125	0.0102	0
20/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2072.7400	2173.2900	2.0727	2.1733	0
20/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	13.3500	10.8700	0.0134	0.0109	0
20/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2049.4800	2149.8800	2.0495	2.1499	0
20/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	14.2600	11.6300	0.0143	0.0116	0
20/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2026.2700	2126.5200	2.0263	2.1265	0
20/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2109.4900	2019.5300	2.1095	2.0195	2,030
20/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	75.8100	88.7300	0.0758	0.0887	0
20/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3571.0400	3471.3100	3.5710	3.4713	0
20/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	14.7600	17.9100	0.0148	0.0179	2,030
20/02/2024	R186 On 01-August-24			Bond Future	8.8467	8.8957	104.7704	104.6652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	618.3000	576.3600	0.6183	0.5764	0
20/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	977.4100	1040.6800	0.9774	1.0407	0
20/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	629.4200	587.0300	0.6294	0.5870	0
20/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	966.9500	1029.7700	0.9670	1.0298	0
20/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	640.3700	597.5200	0.6404	0.5975	0
20/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	956.3200	1018.6800	0.9563	1.0187	0
20/02/2024	R186 On 07-November-24			Bond Future	8.8534	8.9096	107.2144	107.1064	44,477
20/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1303.8600	1243.2400	1.3039	1.2432	0
20/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	773.4200	820.8400	0.7734	0.8208	0
20/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1316.6900	1255.7700	1.3167	1.2558	0
20/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	767.1400	814.2600	0.7671	0.8143	0
20/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1329.5700	1268.3400	1.3296	1.2683	0
20/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	760.9200	807.7300	0.7609	0.8077	0
20/02/2024	R186 On 06-February-25			Bond Future	8.8815	8.9462	104.1928	104.0820	0
20/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1196.5300	1138.8400	1.1965	1.1388	0
20/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	942.8600	995.8900	0.9429	0.9959	0
20/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
20/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	963.4200	964.5300	0.9634	0.9645	0
20/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	978.6200	979.7300	0.9786	0.9797	0
20/02/2024	R202 On 02-May-24			Bond Future	260.5774	260.6116	260.5774	260.6116	4,848
20/02/2024	R202 On 01-August-24			Bond Future	261.2806	261.3155	261.2806	261.3155	0
20/02/2024	R202 On 07-November-24			Bond Future	267.4438	267.4785	267.4438	267.4785	6
20/02/2024	R202 On 06-February-25			Bond Future	268.0191	268.0537	268.0191	268.0537	0
20/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1229.0900	1263.6700	1.2291	1.2637	0
20/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
20/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R209 On 02-May-24			Bond Future	11.8931	11.9303	65.1697	64.9968	13,127
20/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	215.4500	196.7500	0.2155	0.1968	0
20/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3702.0000	3856.1500	3.7020	3.8562	0
20/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	222.8100	203.5700	0.2228	0.2036	0
20/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3659.4000	3813.0100	3.6594	3.8130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	230.2800	210.5000	0.2303	0.2105	0
20/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3616.9700	3770.0400	3.6170	3.7700	0
20/02/2024	R209 On 01-August-24			Bond Future	11.9950	12.0336	66.5997	66.4230	1,690
20/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1585.1500	1515.0600	1.5852	1.5151	0
20/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2580.5900	2687.1800	2.5806	2.6872	0
20/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1606.7800	1536.0600	1.6068	1.5361	0
20/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2555.4500	2661.4100	2.5555	2.6614	0
20/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1628.5700	1557.2100	1.6286	1.5572	0
20/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2530.5100	2635.8300	2.5305	2.6358	0
20/02/2024	R209 On 07-November-24			Bond Future	12.1164	12.1567	64.9965	64.8154	5,237
20/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2952.0800	2859.5000	2.9521	2.8595	0
20/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2532.2400	2620.7200	2.5322	2.6207	0
20/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2977.4300	2884.3800	2.9774	2.8844	0
20/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2512.9600	2600.9700	2.5130	2.6010	0
20/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3002.8600	2909.3500	3.0029	2.9094	0
20/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2493.8100	2581.3600	2.4938	2.5814	0
20/02/2024	R209 On 06-February-25			Bond Future	12.2398	12.2817	66.3865	66.2013	0
20/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3474.3400	3374.1300	3.4743	3.3741	0
20/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2595.7500	2680.7300	2.5958	2.6807	0
20/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
20/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3377.7700	3381.6300	3.3778	3.3816	0
20/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3377.7700	3381.6300	3.3778	3.3816	0
20/02/2024	R210 On 02-May-24			Bond Future	234.3545	234.3893	234.3545	234.3893	198
20/02/2024	R210 On 01-August-24			Bond Future	239.5535	239.5888	239.5535	239.5888	300
20/02/2024	R210 On 07-November-24			Bond Future	241.8736	241.9089	241.8736	241.9089	60
20/02/2024	R210 On 06-February-25			Bond Future	247.1070	247.1423	247.1070	247.1423	0
20/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7496.9900	7532.2800	7.4970	7.5323	0
20/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
20/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2024	R213 On 02-May-24			Bond Future	10.6444	10.6714	83.9362	83.8222	26,826
20/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	491.9100	465.8100	0.4919	0.4658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2049.6800	2137.5900	2.0497	2.1376	0
20/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	505.7000	479.0300	0.5057	0.4790	0
20/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2020.2400	2107.5800	2.0202	2.1076	0
20/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	519.8700	492.6200	0.5199	0.4926	0
20/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1991.2000	2077.9600	1.9912	2.0780	0
20/02/2024	R213 On 01-August-24			Bond Future	10.7236	10.7520	85.7781	85.6615	0
20/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2054.6100	1995.2400	2.0546	1.9952	0
20/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1496.1500	1553.3500	1.4962	1.5534	0
20/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2078.5100	2018.7100	2.0785	2.0187	0
20/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1479.2800	1536.0500	1.4793	1.5361	0
20/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2102.5300	2042.3200	2.1025	2.0423	0
20/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1462.5600	1518.9200	1.4626	1.5189	0
20/02/2024	R213 On 07-November-24			Bond Future	10.8316	10.8616	84.2185	84.0989	16,004
20/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3170.2300	3101.7000	3.1702	3.1017	0
20/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1678.9300	1729.9800	1.6789	1.7300	0
20/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3195.5700	3126.7400	3.1956	3.1267	0
20/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1665.3100	1716.0600	1.6653	1.7161	0
20/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3220.7100	3151.5900	3.2207	3.1516	0
20/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1651.5200	1701.9800	1.6515	1.7020	0
20/02/2024	R213 On 06-February-25			Bond Future	10.9505	10.9823	86.0210	85.8986	0
20/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3293.5400	3222.5100	3.2935	3.2225	0
20/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1769.1600	1820.5700	1.7692	1.8206	0
20/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
20/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2887.8900	2891.1900	2.8879	2.8912	0
20/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2887.8900	2891.1900	2.8879	2.8912	0
20/02/2024	R214 On 02-May-24			Bond Future	12.2548	12.3177	60.5867	60.2891	21,519
20/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	178.8500	150.3400	0.1789	0.1503	0
20/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4148.5500	4417.6200	4.1486	4.4176	0
20/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	185.2700	155.9000	0.1853	0.1559	0
20/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4102.5300	4370.7400	4.1025	4.3707	0
20/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	191.8700	161.6300	0.1919	0.1616	0
20/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4056.7500	4324.0900	4.0568	4.3241	0
20/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1081.8700	966.0100	1.0819	0.9660	10,000
20/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1727.6200	1909.3400	1.7276	1.9093	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1126.2700	1007.1800	1.1263	1.0072	5,110
20/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1675.5100	1854.0000	1.6755	1.8540	0
20/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3302.0200	3080.4800	3.3020	3.0805	0
20/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	487.3200	563.3600	0.4873	0.5634	15,110
20/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5710.5700	5441.3700	5.7106	5.4414	0
20/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	143.4300	171.8100	0.1434	0.1718	15,110
20/02/2024	R214 On 01-August-24			Bond Future	12.3542	12.4193	61.9162	61.6121	0
20/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1638.2500	1512.3500	1.6383	1.5124	0
20/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2559.8500	2738.0900	2.5599	2.7381	0
20/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1660.6200	1533.6100	1.6606	1.5336	0
20/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2534.2200	2711.3500	2.5342	2.7114	0
20/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1682.9800	1554.8600	1.6830	1.5549	0
20/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2508.6400	2684.6600	2.5086	2.6847	0
20/02/2024	R214 On 07-November-24			Bond Future	12.4753	12.5430	60.0540	59.7425	0
20/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3070.9300	2905.8500	3.0709	2.9059	0
20/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2499.1000	2645.4900	2.4991	2.6455	0
20/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3096.9600	2931.0800	3.0970	2.9311	0
20/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2479.6600	2625.2500	2.4797	2.6253	0
20/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3123.2900	2956.6000	3.1233	2.9566	0
20/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2460.5600	2605.3400	2.4606	2.6053	0
20/02/2024	R214 On 06-February-25			Bond Future	12.5997	12.6700	61.3387	61.0204	0
20/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3461.6200	3293.3000	3.4616	3.2933	0
20/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2963.5100	3113.5300	2.9635	3.1135	0
20/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
20/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3468.9000	3472.8600	3.4689	3.4729	0
20/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3468.9000	3472.8600	3.4689	3.4729	0
20/02/2024	R248 On 02-May-24			Bond Future	12.4348	12.5184	73.6438	73.1682	245,556
20/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	86.0400	65.4000	0.0860	0.0654	0
20/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6458.6300	6913.6000	6.4586	6.9136	0
20/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	107.8800	82.6000	0.1079	0.0826	0
20/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6084.4900	6534.8200	6.0845	6.5348	0
20/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	111.9000	85.7800	0.1119	0.0858	0
20/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6022.8500	6472.3400	6.0229	6.4723	0
20/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	116.1000	89.1100	0.1161	0.0891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5961.4900	6410.1100	5.9615	6.4101	0
20/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1582.3700	1370.2900	1.5824	1.3703	0
20/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1781.5800	2045.1100	1.7816	2.0451	0
20/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4430.2700	4058.4700	4.4303	4.0585	0
20/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	486.0100	589.8200	0.4860	0.5898	0
20/02/2024	R248 On 01-August-24			Bond Future	12.5409	12.6277	75.2598	74.7737	13,000
20/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1927.5600	1732.6100	1.9276	1.7326	0
20/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3306.4900	3597.6500	3.3065	3.5977	0
20/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1954.0100	1757.3200	1.9540	1.7573	0
20/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3274.7600	3564.1800	3.2748	3.5642	0
20/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1980.4500	1782.0100	1.9805	1.7820	0
20/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3243.1000	3530.7700	3.2431	3.5308	0
20/02/2024	R248 On 07-November-24			Bond Future	12.6695	12.7600	72.5641	72.0664	0
20/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3657.9200	3395.4800	3.6579	3.3955	0
20/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3051.2600	3286.5200	3.0513	3.2865	0
20/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3689.1500	3425.4300	3.6892	3.4254	0
20/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3028.0600	3262.0400	3.0281	3.2620	0
20/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3720.2300	3455.2300	3.7202	3.4552	0
20/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3004.7900	3237.4900	3.0048	3.2375	0
20/02/2024	R248 On 06-February-25			Bond Future	12.8016	12.8959	74.1162	73.6076	0
20/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3672.1900	3425.6100	3.6722	3.4256	0
20/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4172.4200	4434.3900	4.1724	4.4344	0
20/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
20/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4205.8000	4210.6000	4.2058	4.2106	0
20/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4205.8000	4210.6000	4.2058	4.2106	0
20/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0