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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
23/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	2025 On 02-May-24			Bond Future	179.3134	179.3392	179.3134	179.3392	9,015
23/02/2024	2025 On 01-August-24			Bond Future	181.4675	181.4857	181.4675	181.4857	0
23/02/2024	2025 On 07-November-24			Bond Future	185.7490	185.7694	185.7490	185.7694	75
23/02/2024	2029 On 02-May-24			Bond Future	129.3537	129.4348	129.3537	129.4348	7,165
23/02/2024	2029 On 01-August-24			Bond Future	132.2296	132.3066	132.2296	132.3066	728
23/02/2024	2029 On 07-November-24			Bond Future	133.9514	134.0315	133.9514	134.0315	66
23/02/2024	2029 On 06-February-25			Bond Future	136.8197	136.9338	136.8197	136.9338	0
23/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4419.7100	4533.7900	4.4197	4.5338	0
23/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
23/02/2024	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
23/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2030 On 02-May-24			Bond Future	10.1616	10.0425	92.8854	93.3656	131,957
23/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	275.9000	412.6600	0.2759	0.4127	1,000
23/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2319.7500	1976.2500	2.3198	1.9763	0
23/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	442.3500	621.4000	0.4424	0.6214	0
23/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1869.0800	1567.8700	1.8691	1.5679	0
23/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	455.4500	637.2900	0.4555	0.6373	0
23/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1841.2200	1542.8000	1.8412	1.5428	0
23/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	468.7900	653.6000	0.4688	0.6536	0
23/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1813.6200	1518.1700	1.8136	1.5182	0
23/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1047.7300	1327.2900	1.0477	1.3273	1,000
23/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1054.2000	853.5000	1.0542	0.8535	0
23/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2256.2500	2638.0700	2.2563	2.6381	500
23/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	437.2000	338.7600	0.4372	0.3388	0
23/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2886.0900	3297.6600	2.8861	3.2977	1,080
23/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	287.6000	218.9100	0.2876	0.2189	0
23/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3900.7400	4342.4800	3.9007	4.3425	500
23/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	148.9900	110.4700	0.1490	0.1105	0
23/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6824.2800	7299.7600	6.8243	7.2998	0
23/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	14.9900	10.2100	0.0150	0.0102	1,000
23/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8397.3700	8876.6300	8.3974	8.8766	0
23/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.8400	1.8400	0.0028	0.0018	1,080
23/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11079.4800	11559.7000	11.0795	11.5597	0
23/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.0500	0.0001	0.0001	500
23/02/2024	2030 On 01-August-24			Bond Future	10.2351	10.1100	90.9223	91.4089	0
23/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1861.4400	2165.4600	1.8614	2.1655	0
23/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1339.9100	1157.2800	1.3399	1.1573	0
23/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1884.3300	2190.1000	1.8843	2.1901	0
23/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1324.3100	1143.4300	1.3243	1.1434	0
23/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1907.3500	2214.6400	1.9074	2.2146	0
23/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1308.8500	1129.4900	1.3089	1.1295	0
23/02/2024	2030 On 07-November-24			Bond Future	10.3229	10.1896	93.0432	93.5422	1,652
23/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2964.3100	3320.2700	2.9643	3.3203	0
23/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1425.0300	1281.9500	1.4250	1.2820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2988.4700	3345.5800	2.9885	3.3456	0
23/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1412.6800	1270.7500	1.4127	1.2708	0
23/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3013.0000	3370.9500	3.0130	3.3710	0
23/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1400.7300	1259.6400	1.4007	1.2596	0
23/02/2024	2030 On 06-February-25			Bond Future	10.4281	10.2800	91.0027	91.5351	0
23/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2815.1200	3156.4700	2.8151	3.1565	0
23/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1918.4900	1727.4600	1.9185	1.7275	0
23/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
23/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2538.8400	2541.7600	2.5388	2.5418	0
23/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2538.8400	2541.7600	2.5388	2.5418	0
23/02/2024	2032 On 02-May-24			Bond Future	11.0228	10.8892	86.4396	87.0687	127,427
23/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	125.9800	246.8100	0.1260	0.2468	8,500
23/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3603.6700	3095.4300	3.6037	3.0954	0
23/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	162.0600	302.5600	0.1621	0.3026	1,000
23/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3344.1800	2855.6100	3.3442	2.8556	0
23/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	318.9000	525.5600	0.3189	0.5256	0
23/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2621.8700	2199.4600	2.6219	2.1995	0
23/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	330.4600	540.8500	0.3305	0.5409	0
23/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2584.9100	2166.2300	2.5849	2.1662	0
23/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	342.1800	556.5500	0.3422	0.5566	0
23/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2548.1600	2133.4600	2.5482	2.1335	0
23/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	354.1800	572.5500	0.3542	0.5726	500
23/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2511.7100	2101.0100	2.5117	2.1010	0
23/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	379.0200	605.2800	0.3790	0.6053	500
23/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2439.7700	2036.9600	2.4398	2.0370	0
23/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	460.5400	710.7300	0.4605	0.7107	1,550
23/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2231.7700	1852.8900	2.2318	1.8529	0
23/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	832.7000	1165.4900	0.8327	1.1655	1,000
23/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1600.2900	1304.0100	1.6003	1.3040	0
23/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1392.2100	1804.7700	1.3922	1.8048	500
23/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1077.6100	861.1000	1.0776	0.8611	0
23/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1740.0100	2187.4400	1.7400	2.1874	0
23/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	867.7700	686.1300	0.8678	0.6861	500
23/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1957.8400	2423.7600	1.9578	2.4238	0

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23/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	762.4900	599.3400	0.7625	0.5993	17,000
23/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2185.3400	2668.9400	2.1853	2.6689	1,550
23/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	668.4800	523.0100	0.6685	0.5230	0
23/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3862.9300	4425.1400	3.8629	4.4251	0
23/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	272.3900	205.5300	0.2724	0.2055	500
23/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8273.3500	8893.4400	8.2734	8.8934	0
23/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	28.9000	19.9200	0.0289	0.0199	1,000
23/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9397.2900	10021.8900	9.3973	10.0219	0
23/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.5500	9.0800	0.0136	0.0091	500
23/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10072.5000	10698.9000	10.0725	10.6989	0
23/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.8200	5.1500	0.0078	0.0052	1,550
23/02/2024	2032 On 01-August-24			Bond Future	11.1177	10.9788	88.3405	88.9795	0
23/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2002.4900	2394.0200	2.0025	2.3940	0
23/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1946.4100	1698.9100	1.9464	1.6989	0
23/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2027.4500	2421.2400	2.0275	2.4212	0
23/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1925.6600	1680.4200	1.9257	1.6804	0
23/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2052.3300	2448.3800	2.0523	2.4484	0
23/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1904.8600	1661.8800	1.9049	1.6619	0
23/02/2024	2032 On 07-November-24			Bond Future	11.2366	11.0901	86.2346	86.8894	1,525
23/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3171.8800	3545.8800	3.1719	3.5459	0
23/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2141.5000	1860.6500	2.1415	1.8607	0
23/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3198.4500	3574.1400	3.1985	3.5741	0
23/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2124.2800	1845.1200	2.1243	1.8451	0
23/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3225.3800	3602.1900	3.2254	3.6022	0
23/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2107.4600	1829.4200	2.1075	1.8294	0
23/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3640.1200	4039.7800	3.6401	4.0398	1,615
23/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1869.3300	1614.1400	1.8693	1.6141	0
23/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9220.4100	9832.4700	9.2204	9.8325	0
23/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	411.2900	368.5000	0.4113	0.3685	1,615
23/02/2024	2032 On 06-February-25			Bond Future	11.3667	11.2080	88.0588	88.7490	0
23/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3504.2100	3934.4400	3.5042	3.9344	0
23/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1993.2600	1733.2700	1.9933	1.7333	0
23/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
23/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3140.3900	3144.0000	3.1404	3.1440	0

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23/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3140.3900	3144.0000	3.1404	3.1440	0
23/02/2024	2033 On 02-May-24			Bond Future	121.7100	121.7262	121.7100	121.7262	2,042
23/02/2024	2033 On 01-August-24			Bond Future	124.4159	124.4271	124.4159	124.4271	5,737
23/02/2024	2033 On 07-November-24			Bond Future	125.8567	125.8693	125.8567	125.8693	0
23/02/2024	2033 On 06-February-25			Bond Future	128.5520	128.5950	128.5520	128.5950	0
23/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3611.9900	3655.0400	3.6120	3.6550	0
23/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
23/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2037 On 02-May-24			Bond Future	12.2364	12.0935	78.4282	79.1818	80,413
23/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	219.5900	321.4600	0.2196	0.3215	0
23/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4617.6600	3965.9700	4.6177	3.9660	0
23/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	227.2700	331.7600	0.2273	0.3318	0
23/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4568.5900	3919.5200	4.5686	3.9195	0
23/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	235.2200	342.3100	0.2352	0.3423	0
23/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4519.8400	3873.3700	4.5198	3.8734	0
23/02/2024	2037 On 01-August-24			Bond Future	12.3592	12.2112	75.8969	76.6634	73,191
23/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1747.3600	2130.5300	1.7474	2.1305	0
23/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3149.9800	2766.5600	3.1500	2.7666	0
23/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1770.9000	2156.8300	1.7709	2.1568	0
23/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3120.7500	2740.0900	3.1208	2.7401	0
23/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1794.8000	2183.4900	1.7948	2.1835	1,383
23/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3091.9300	2714.0300	3.0919	2.7140	0
23/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5090.3300	5702.8500	5.0903	5.7029	0
23/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1083.3900	929.3200	1.0834	0.9293	1,383
23/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7538.3500	8224.0500	7.5384	8.2241	0
23/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	539.9700	459.0800	0.5400	0.4591	1,383
23/02/2024	2037 On 07-November-24			Bond Future	12.4957	12.3412	77.6668	78.4521	9,175
23/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3376.4400	3854.7700	3.3764	3.8548	0
23/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3002.9300	2695.9400	3.0029	2.6959	0
23/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3404.8000	3885.0200	3.4048	3.8850	0
23/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2981.2400	2676.1400	2.9812	2.6761	0

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23/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3433.2600	3915.3600	3.4333	3.9154	0
23/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2959.6900	2656.4700	2.9597	2.6565	0
23/02/2024	2037 On 06-February-25			Bond Future	12.6402	12.4755	75.0494	75.8706	0
23/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3957.1000	4451.4500	3.9571	4.4515	0
23/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3368.3600	3041.5400	3.3684	3.0415	0
23/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
23/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3907.7700	3912.2700	3.9078	3.9123	0
23/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3907.7700	3912.2700	3.9078	3.9123	0
23/02/2024	2038 On 02-May-24			Bond Future	132.7423	133.0600	132.7423	133.0600	5,122
23/02/2024	2038 On 01-August-24			Bond Future	133.6319	133.9506	133.6319	133.9506	0
23/02/2024	2038 On 07-November-24			Bond Future	136.7844	137.1120	136.7844	137.1120	0
23/02/2024	2038 On 06-February-25			Bond Future	137.5995	137.9668	137.5995	137.9668	0
23/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2369.5000	2736.8400	2.3695	2.7368	0
23/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
23/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2040 On 02-May-24			Bond Future	12.5189	12.3916	78.4159	79.1229	148,502
23/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	139.8300	233.0500	0.1398	0.2331	0
23/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5478.9600	4865.2300	5.4790	4.8652	0
23/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	145.4400	241.2800	0.1454	0.2413	0
23/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5423.3800	4812.2700	5.4234	4.8123	0
23/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	151.2100	249.7300	0.1512	0.2497	0
23/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5368.0400	4759.6100	5.3680	4.7596	0
23/02/2024	2040 On 01-August-24			Bond Future	12.6451	12.5133	75.6339	76.3529	3,312
23/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1740.7300	2097.9600	1.7407	2.0980	0
23/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3533.7200	3171.9600	3.5337	3.1720	0
23/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1764.8800	2124.7300	1.7649	2.1247	0
23/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3501.7400	3142.6000	3.5017	3.1426	0
23/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1789.4000	2151.8600	1.7894	2.1519	0
23/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3470.2000	3113.6700	3.4702	3.1137	0
23/02/2024	2040 On 07-November-24			Bond Future	12.7845	12.6470	77.3976	78.1342	8,677
23/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3465.3000	3925.5600	3.4653	3.9256	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3171.3200	2894.9400	3.1713	2.8949	0
23/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3494.7400	3956.8000	3.4947	3.9568	0
23/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3147.9500	2873.3700	3.1480	2.8734	0
23/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3524.5400	3988.3800	3.5245	3.9884	0
23/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3125.0000	2852.2000	3.1250	2.8522	0
23/02/2024	2040 On 06-February-25			Bond Future	12.9311	12.7843	74.5236	75.2950	0
23/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3939.0200	4409.1600	3.9390	4.4092	0
23/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3840.7500	3539.5000	3.8408	3.5395	0
23/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
23/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4142.7500	4147.5100	4.1428	4.1475	0
23/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4142.7500	4147.5100	4.1428	4.1475	0
23/02/2024	2044 On 02-May-24			Bond Future	12.6369	12.4839	74.2801	75.1306	79,248
23/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	114.2500	211.3400	0.1143	0.2113	0
23/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5907.0100	5153.5900	5.9070	5.1536	0
23/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	119.0300	218.9900	0.1190	0.2190	0
23/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5849.2700	5098.7200	5.8493	5.0987	0
23/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	123.9600	226.8500	0.1240	0.2269	0
23/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5791.7600	5044.1400	5.7918	5.0441	0
23/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1334.1500	1793.8100	1.3342	1.7938	0
23/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2094.3000	1703.4500	2.0943	1.7035	4,200
23/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2056.2800	2620.3600	2.0563	2.6204	0
23/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1438.6700	1152.2400	1.4387	1.1522	10,030
23/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2916.6500	3565.8100	2.9167	3.5658	0
23/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	964.6000	763.2500	0.9646	0.7633	10,030
23/02/2024	2044 On 01-August-24			Bond Future	12.7604	12.6019	71.5323	72.3981	31,914
23/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1358.3500	1738.7900	1.3584	1.7388	0
23/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4038.0200	3552.5800	4.0380	3.5526	0
23/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1379.6600	1763.4100	1.3797	1.7634	0
23/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4001.8600	3519.7300	4.0019	3.5197	0
23/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1401.1700	1788.2200	1.4012	1.7882	0
23/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3965.9600	3487.1300	3.9660	3.4871	0
23/02/2024	2044 On 07-November-24			Bond Future	12.8962	12.7310	73.2002	74.0871	0
23/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3374.3000	3917.9300	3.3743	3.9179	0
23/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3354.2200	3010.9700	3.3542	3.0110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3403.4100	3949.1900	3.4034	3.9492	0
23/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3330.2600	2989.1600	3.3303	2.9892	0
23/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3432.6100	3980.5300	3.4326	3.9805	0
23/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3306.4600	2967.5000	3.3065	2.9675	0
23/02/2024	2044 On 06-February-25			Bond Future	13.0385	12.8632	70.3627	71.2866	0
23/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3901.8400	4368.9000	3.9018	4.3689	0
23/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3998.2200	3541.4100	3.9982	3.5414	0
23/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
23/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4241.3800	4246.2600	4.2414	4.2463	0
23/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4241.3800	4246.2600	4.2414	4.2463	0
23/02/2024	2046 On 02-May-24			Bond Future	113.9849	114.0003	113.9849	114.0003	16,115
23/02/2024	2046 On 01-August-24			Bond Future	116.5190	116.5295	116.5190	116.5295	0
23/02/2024	2046 On 07-November-24			Bond Future	117.0709	117.0826	117.0709	117.0826	0
23/02/2024	2046 On 06-February-25			Bond Future	119.5767	119.6172	119.5767	119.6172	0
23/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5566.6800	5607.2000	5.5667	5.6072	0
23/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
23/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2050 On 02-May-24			Bond Future	115.4555	115.4707	115.4555	115.4707	14,107
23/02/2024	2050 On 01-August-24			Bond Future	115.7261	115.7363	115.7261	115.7363	0
23/02/2024	2050 On 07-November-24			Bond Future	118.4561	118.4677	118.4561	118.4677	0
23/02/2024	2050 On 06-February-25			Bond Future	118.6366	118.6767	118.6366	118.6767	0
23/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3036.6000	3076.6500	3.0366	3.0767	0
23/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
23/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	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
23/02/2024	AL37 On 02-May-24			Index Future	951.4430	956.3290	951.4430	956.3290	0
23/02/2024	AL37 On 01-August-24			Index Future	972.3670	977.3180	972.3670	977.3180	0
23/02/2024	AL37 On 07-November-24			Index Future	995.0730	1000.1490	995.0730	1,000.1490	0
23/02/2024	AL37 On 06-February-25			Index Future	1016.1720	1021.5950	1016.1720	1,021.5950	0
23/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
23/02/2024	AL7T On 02-May-24			Index Future	1098.9270	1108.3370	1098.9270	1,108.3370	0
23/02/2024	AL7T On 01-August-24			Index Future	1123.0940	1132.6610	1123.0940	1,132.6610	0
23/02/2024	AL7T On 07-November-24			Index Future	1149.3190	1159.1220	1149.3190	1,159.1220	0
23/02/2024	AL7T On 06-February-25			Index Future	1173.6890	1183.9770	1173.6890	1,183.9770	0
23/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
23/02/2024	ALBI On 02-May-24			Index Future	953.4640	961.0510	953.4640	961.0510	94
23/02/2024	ALBI On 01-August-24			Index Future	974.4330	982.1430	974.4330	982.1430	0
23/02/2024	ALBI On 07-November-24			Index Future	997.1870	1005.0870	997.1870	1,005.0870	0
23/02/2024	ALBI On 06-February-25			Index Future	1018.3310	1026.6400	1018.3310	1,026.6400	0
23/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
23/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	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
23/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	ES33 On 02-May-24			Bond Future	12.6190	12.4813	73.4013	74.0038	0
23/02/2024	ES33 On 01-August-24			Bond Future	12.7646	12.6215	75.0333	75.6458	0
23/02/2024	ES33 On 07-November-24			Bond Future	12.9431	12.7929	73.0001	73.6278	0
23/02/2024	ES33 On 06-February-25			Bond Future	13.1338	12.9720	74.5605	75.2199	0
23/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	828.9400	1488.2900	0.8289	1.4883	0
23/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
23/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	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
23/02/2024	ES42 On 02-May-24			Bond Future	13.1766	13.0287	68.3628	69.1101	0
23/02/2024	ES42 On 01-August-24			Bond Future	13.3145	13.1613	69.8826	70.6433	0
23/02/2024	ES42 On 07-November-24			Bond Future	13.4789	13.3187	67.2620	68.0414	0
23/02/2024	ES42 On 06-February-25			Bond Future	13.6454	13.4749	68.6975	69.5109	0
23/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	304.0600	1117.3800	0.3041	1.1174	0
23/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
23/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 02-May-24			GOVI	939.6060	947.0520	939.6060	947.0520	726
23/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	113640.0000	39180.0000	11.3640	3.9180	0
23/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	113740.0000	39280.0000	11.3740	3.9280	0
23/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	113840.0000	39380.0000	11.3840	3.9380	0
23/02/2024	GOVI On 01-August-24			GOVI	960.2700	967.8360	960.2700	967.8360	0
23/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	169000.0000	244660.0000	16.9000	24.4660	0
23/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	168900.0000	244560.0000	16.8900	24.4560	0
23/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	168800.0000	244460.0000	16.8800	24.4460	0
23/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 07-November-24			GOVI	982.6930	990.4460	982.6930	990.4460	0
23/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	339130.0000	416660.0000	33.9130	41.6660	0
23/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	339030.0000	416560.0000	33.9030	41.6560	0
23/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	338930.0000	416460.0000	33.8930	41.6460	0
23/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GOVI On 06-February-25			GOVI	1003.5300	1011.6850	1003.5300	1,011.6850	0
23/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	315300.0000	396850.0000	31.5300	39.6850	0
23/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	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
23/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
23/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/02/2024	IGOV On 02-May-24			Index Future	349.1010	349.0310	349.1010	349.0310	593
23/02/2024	IGOV On 01-August-24			Index Future	356.8620	356.7760	356.8620	356.7760	0
23/02/2024	IGOV On 07-November-24			Index Future	365.2840	365.1990	365.2840	365.1990	0
23/02/2024	IGOV On 06-February-25			Index Future	373.1100	373.1100	373.1100	373.1100	0
23/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
23/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
23/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3530	8.3540	91.6470	91.6460	0
23/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3590	8.3600	91.6410	91.6400	0
23/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3200	91.6710	91.6800	0
23/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3130	8.3100	91.6870	91.6900	0
23/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2450	8.2450	91.7550	91.7550	0
23/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2350	91.7650	91.7650	0
23/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.0640	91.9370	91.9360	0
23/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7560	7.7550	92.2440	92.2450	0
23/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6280	7.6280	92.3720	92.3720	0
23/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5230	7.5230	92.4770	92.4770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.5780	92.4250	92.4220	0
23/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6380	7.6420	92.3620	92.3580	0
23/02/2024	R035 On 02-May-24			Bond Future	11.7895	11.6671	84.0677	84.7162	159,027
23/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	338.4900	506.5700	0.3385	0.5066	0
23/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3583.1600	3102.7300	3.5832	3.1027	0
23/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	349.2900	520.8300	0.3493	0.5208	0
23/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3538.3900	3061.4200	3.5384	3.0614	0
23/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	360.2200	535.2400	0.3602	0.5352	0
23/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3493.8100	3020.3200	3.4938	3.0203	0
23/02/2024	R035 On 01-August-24			Bond Future	11.8960	11.7692	85.9165	86.5755	0
23/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2050.6900	2427.0600	2.0507	2.4271	0
23/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2601.2300	2318.6300	2.6012	2.3186	0
23/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2077.1400	2455.8700	2.0771	2.4559	0
23/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2575.5200	2295.2800	2.5755	2.2953	0
23/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2103.7600	2484.8400	2.1038	2.4848	0
23/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2550.0200	2272.1300	2.5500	2.2721	0
23/02/2024	R035 On 07-November-24			Bond Future	12.0303	11.8975	83.4062	84.0814	19,784
23/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3371.3600	3807.8100	3.3714	3.8078	0
23/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2668.7000	2429.9100	2.6687	2.4299	0
23/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3400.4000	3838.5200	3.4004	3.8385	0
23/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2647.7800	2410.6600	2.6478	2.4107	0
23/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3429.8300	3869.6100	3.4298	3.8696	0
23/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2627.2900	2391.8300	2.6273	2.3918	0
23/02/2024	R035 On 06-February-25			Bond Future	12.1751	12.0323	85.1713	85.8815	0
23/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3825.0500	4242.9100	3.8251	4.2429	0
23/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2674.9100	2382.4800	2.6749	2.3825	0
23/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
23/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3721.4100	3725.6900	3.7214	3.7257	0
23/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3721.4100	3725.6900	3.7214	3.7257	0
23/02/2024	R053 On 02-May-24			Bond Future	12.4857	12.3479	94.4619	95.4762	5,189
23/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4644.5900	5432.1200	4.6446	5.4321	0
23/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	894.0700	667.3100	0.8941	0.6673	0
23/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4696.6100	5487.4700	4.6966	5.4875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	878.5700	655.1400	0.8786	0.6551	0
23/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4748.7800	5543.0600	4.7488	5.5431	0
23/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	863.3200	643.3100	0.8633	0.6433	0
23/02/2024	R053 On 01-August-24			Bond Future	12.5978	12.4553	96.5391	97.5714	0
23/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5606.9900	6407.6700	5.6070	6.4077	0
23/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1932.0100	1700.3800	1.9320	1.7004	0
23/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5653.9600	6456.9200	5.6540	6.4569	0
23/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1912.5200	1683.1700	1.9125	1.6832	0
23/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5701.0300	6506.2600	5.7010	6.5063	0
23/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1893.2300	1666.1500	1.8932	1.6662	0
23/02/2024	R053 On 07-November-24			Bond Future	12.7304	12.5816	92.9192	93.9767	0
23/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4550.8000	5129.4000	4.5508	5.1294	0
23/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4133.8300	3654.9700	4.1338	3.6550	0
23/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4590.1000	5171.0800	4.5901	5.1711	0
23/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4103.4800	3627.0000	4.1035	3.6270	0
23/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4629.5400	5212.8800	4.6295	5.2129	0
23/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4073.3600	3599.2400	4.0734	3.5992	0
23/02/2024	R053 On 06-February-25			Bond Future	12.8666	12.7083	94.8834	95.9868	0
23/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5282.0100	5998.6100	5.2820	5.9986	0
23/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4778.8900	4392.1500	4.7789	4.3922	0
23/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
23/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5456.3300	5462.6000	5.4563	5.4626	0
23/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5456.3300	5462.6000	5.4563	5.4626	0
23/02/2024	R186 On 02-May-24			Bond Future	8.8974	8.7999	107.6148	107.8441	94,597
23/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	5.6300	15.6700	0.0056	0.0157	0
23/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2166.1700	1946.8800	2.1662	1.9469	0
23/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	6.1100	16.7200	0.0061	0.0167	0
23/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2142.5300	1923.8100	2.1425	1.9238	0
23/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	6.6300	17.8300	0.0066	0.0178	0
23/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2118.9300	1900.8000	2.1189	1.9008	0
23/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2011.6500	2223.1200	2.0117	2.2231	2,030
23/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	78.2600	60.4000	0.0783	0.0604	0
23/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3470.9700	3696.3700	3.4710	3.6964	0
23/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	14.9800	11.0500	0.0150	0.0111	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R186 On 01-August-24			Bond Future	8.8921	8.7853	104.6730	104.9026	0
23/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	550.5100	672.2500	0.5505	0.6723	0
23/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1007.0400	899.1800	1.0070	0.8992	0
23/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	561.1100	683.9500	0.5611	0.6840	0
23/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	996.0600	889.3000	0.9961	0.8893	0
23/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	571.8100	695.4700	0.5718	0.6955	0
23/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	985.1800	879.2400	0.9852	0.8792	0
23/02/2024	R186 On 07-November-24			Bond Future	8.9051	8.7824	107.1150	107.3511	44,477
23/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1221.0500	1381.7600	1.2211	1.3818	0
23/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	790.0100	714.6200	0.7900	0.7146	0
23/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1233.6300	1394.9700	1.2336	1.3950	0
23/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	783.4800	708.7200	0.7835	0.7087	0
23/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1246.6100	1408.2200	1.2466	1.4082	0
23/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	777.3600	702.8700	0.7774	0.7029	0
23/02/2024	R186 On 06-February-25			Bond Future	8.9551	8.7990	104.0669	104.3339	0
23/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1100.5100	1271.6300	1.1005	1.2716	0
23/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	972.7300	876.8200	0.9727	0.8768	0
23/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
23/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	960.0800	961.1900	0.9601	0.9612	0
23/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	975.2800	976.3900	0.9753	0.9764	0
23/02/2024	R202 On 02-May-24			Bond Future	260.6133	260.6484	260.6133	260.6484	4,848
23/02/2024	R202 On 01-August-24			Bond Future	261.3301	261.3543	261.3301	261.3543	0
23/02/2024	R202 On 07-November-24			Bond Future	267.4955	267.5227	267.4955	267.5227	6
23/02/2024	R202 On 06-February-25			Bond Future	268.0129	268.1040	268.0129	268.1040	0
23/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1222.8900	1314.0000	1.2229	1.3140	0
23/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
23/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R209 On 02-May-24			Bond Future	11.9386	11.8010	64.9584	65.6000	13,177
23/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	177.0600	271.7400	0.1771	0.2717	0
23/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3874.8500	3328.0000	3.8749	3.3280	0
23/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	183.4300	280.6300	0.1834	0.2806	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3831.2600	3286.9300	3.8313	3.2869	0
23/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	189.9800	289.6600	0.1900	0.2897	0
23/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3787.9100	3246.0600	3.7879	3.2461	0
23/02/2024	R209 On 01-August-24			Bond Future	12.0415	11.8994	66.3870	67.0396	1,690
23/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1439.4900	1772.8000	1.4395	1.7728	0
23/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2647.6600	2328.3500	2.6477	2.3284	0
23/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1460.2100	1796.0200	1.4602	1.7960	0
23/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2621.6100	2304.8000	2.6216	2.3048	0
23/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1481.2600	1819.4000	1.4813	1.8194	0
23/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2595.9300	2281.4500	2.5959	2.2815	0
23/02/2024	R209 On 07-November-24			Bond Future	12.1648	12.0167	64.7790	65.4476	5,237
23/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2779.9100	3193.4900	2.7799	3.1935	0
23/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2577.5500	2322.5700	2.5776	2.3226	0
23/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2804.7100	3219.9900	2.8047	3.2200	0
23/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2557.7200	2304.4400	2.5577	2.3044	0
23/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2829.6000	3246.5700	2.8296	3.2466	0
23/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2538.0300	2286.4400	2.5380	2.2864	0
23/02/2024	R209 On 06-February-25			Bond Future	12.2935	12.1361	66.1493	66.8483	0
23/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3310.1800	3734.0200	3.3102	3.7340	0
23/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2668.8100	2393.7000	2.6688	2.3937	0
23/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
23/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3366.1700	3370.0400	3.3662	3.3700	0
23/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3366.1700	3370.0400	3.3662	3.3700	0
23/02/2024	R210 On 02-May-24			Bond Future	233.8669	234.0808	233.8669	234.0808	198
23/02/2024	R210 On 01-August-24			Bond Future	239.0664	239.2745	239.0664	239.2745	300
23/02/2024	R210 On 07-November-24			Bond Future	241.3764	241.5915	241.3764	241.5915	60
23/02/2024	R210 On 06-February-25			Bond Future	246.5442	246.8223	246.5442	246.8223	0
23/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6934.1800	7212.3200	6.9342	7.2123	0
23/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
23/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/02/2024	R213 On 02-May-24			Bond Future	10.6704	10.5471	83.8264	84.3489	26,371

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	410.8700	609.0600	0.4109	0.6091	0
23/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2078.4300	1754.1600	2.0784	1.7542	0
23/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	423.7400	625.1500	0.4237	0.6252	0
23/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2048.0700	1727.0200	2.0481	1.7270	0
23/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	437.0000	641.6300	0.4370	0.6416	0
23/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2018.1200	1700.2900	2.0181	1.7003	0
23/02/2024	R213 On 01-August-24			Bond Future	10.7500	10.6214	85.6699	86.2001	0
23/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2000.5100	2288.4200	2.0005	2.2884	0
23/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1550.2500	1307.9600	1.5503	1.3080	0
23/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2024.2200	2313.8300	2.0242	2.3138	0
23/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1533.1900	1292.6000	1.5332	1.2926	0
23/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2048.0600	2339.3700	2.0481	2.3394	0
23/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1516.2900	1277.4000	1.5163	1.2774	0
23/02/2024	R213 On 07-November-24			Bond Future	10.8594	10.7233	84.1080	84.6515	16,004
23/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3051.6200	3433.2800	3.0516	3.4333	0
23/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1670.8300	1509.0000	1.6708	1.5090	0
23/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3076.7600	3459.6700	3.0768	3.4597	0
23/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1657.0100	1496.4300	1.6570	1.4964	0
23/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3101.7100	3485.8700	3.1017	3.4859	0
23/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1643.0300	1483.7000	1.6430	1.4837	0
23/02/2024	R213 On 06-February-25			Bond Future	10.9848	10.8360	85.8887	86.4644	0
23/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3250.2200	3564.1100	3.2502	3.5641	0
23/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1858.1500	1596.3300	1.8582	1.5963	0
23/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
23/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2877.9600	2881.2700	2.8780	2.8813	0
23/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2877.9600	2881.2700	2.8780	2.8813	0
23/02/2024	R214 On 02-May-24			Bond Future	12.3668	12.2192	60.0580	60.7559	21,519
23/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	103.5000	190.4300	0.1035	0.1904	0
23/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4601.9200	3990.9000	4.6019	3.9909	0
23/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	107.7900	197.2500	0.1078	0.1973	0
23/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4553.7700	3945.2800	4.5538	3.9453	0
23/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	112.2100	204.2600	0.1122	0.2043	0
23/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4505.8100	3899.9100	4.5058	3.8999	0
23/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	811.6700	1138.3500	0.8117	1.1384	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1986.1400	1614.8700	1.9861	1.6149	0
23/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	849.6300	1184.5300	0.8496	1.1845	5,110
23/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1927.5900	1564.5400	1.9276	1.5645	0
23/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2848.8100	3420.6100	2.8488	3.4206	0
23/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	562.8300	436.6800	0.5628	0.4367	15,110
23/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5199.9300	5859.9300	5.1999	5.8599	0
23/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	161.5100	123.5600	0.1615	0.1236	15,110
23/02/2024	R214 On 01-August-24			Bond Future	12.4696	12.3173	61.3787	62.0894	0
23/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1414.4400	1703.9800	1.4144	1.7040	0
23/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2873.5400	2452.4500	2.8735	2.4525	0
23/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1434.9600	1726.9800	1.4350	1.7270	0
23/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2846.0600	2427.4500	2.8461	2.4275	0
23/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1455.6300	1749.9600	1.4556	1.7500	0
23/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2818.7900	2402.4900	2.8188	2.4025	0
23/02/2024	R214 On 07-November-24			Bond Future	12.5952	12.4369	59.5041	60.2319	0
23/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2712.9600	3160.1300	2.7130	3.1601	0
23/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2691.0200	2410.3600	2.6910	2.4104	0
23/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2737.7700	3186.6200	2.7378	3.1866	0
23/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2670.3600	2391.3800	2.6704	2.3914	0
23/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2762.6800	3213.4000	2.7627	3.2134	0
23/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2649.8400	2372.7300	2.6498	2.3727	0
23/02/2024	R214 On 06-February-25			Bond Future	12.7273	12.5597	60.7632	61.5213	0
23/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3170.6600	3553.9300	3.1707	3.5539	0
23/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3248.0400	2873.2100	3.2480	2.8732	0
23/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
23/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3456.9900	3460.9600	3.4570	3.4610	0
23/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3456.9900	3460.9600	3.4570	3.4610	0
23/02/2024	R248 On 02-May-24			Bond Future	12.5364	12.4040	73.0668	73.8198	245,786
23/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	45.0200	89.9800	0.0450	0.0900	0
23/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6994.6300	6286.5100	6.9946	6.2865	0
23/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	58.2200	112.9600	0.0582	0.1130	0
23/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6611.8500	5913.5100	6.6119	5.9135	0
23/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	60.7200	117.2000	0.0607	0.1172	0
23/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6548.6900	5852.0900	6.5487	5.8521	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	63.3100	121.6100	0.0633	0.1216	0
23/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6485.7200	5790.9400	6.4857	5.7909	0
23/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1240.0800	1647.0400	1.2401	1.6470	0
23/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2016.3100	1670.1900	2.0163	1.6702	0
23/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3911.1100	4557.9100	3.9111	4.5579	0
23/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	543.8700	437.5900	0.5439	0.4376	0
23/02/2024	R248 On 01-August-24			Bond Future	12.6457	12.5089	74.6736	75.4400	13,000
23/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1611.4800	1990.8100	1.6115	1.9908	0
23/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3576.6300	3189.5900	3.5766	3.1896	0
23/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1635.5800	2017.8800	1.6356	2.0179	0
23/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3542.5500	3158.4800	3.5426	3.1585	0
23/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1659.6800	2044.9300	1.6597	2.0449	0
23/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3508.5500	3127.4300	3.5086	3.1274	0
23/02/2024	R248 On 07-November-24			Bond Future	12.7787	12.6360	71.9644	72.7494	0
23/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3253.6400	3748.2100	3.2536	3.7482	0
23/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3246.6700	2956.2200	3.2467	2.9562	0
23/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3283.3300	3779.9100	3.2833	3.7799	0
23/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3221.9300	2933.4900	3.2219	2.9335	0
23/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3312.8800	3811.4700	3.3129	3.8115	0
23/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3197.1300	2910.7000	3.1971	2.9107	0
23/02/2024	R248 On 06-February-25			Bond Future	12.9185	12.7666	73.4869	74.3065	0
23/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3285.2000	3758.1400	3.2852	3.7581	0
23/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4414.6600	4067.9800	4.4147	4.0680	0
23/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
23/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4191.3700	4196.1800	4.1914	4.1962	0
23/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4191.3700	4196.1800	4.1914	4.1962	0
23/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0