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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
14/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	2025 On 02-May-24			Bond Future	179.4903	179.6329	179.4903	179.6329	9,015
14/02/2024	2025 On 01-August-24			Bond Future	181.6508	181.7959	181.6508	181.7959	0
14/02/2024	2025 On 07-November-24			Bond Future	185.9288	186.0752	185.9288	186.0752	75
14/02/2024	2029 On 02-May-24			Bond Future	129.7849	129.7809	129.7849	129.7809	7,165
14/02/2024	2029 On 01-August-24			Bond Future	132.6722	132.6677	132.6722	132.6677	728
14/02/2024	2029 On 07-November-24			Bond Future	134.3987	134.3924	134.3987	134.3924	66
14/02/2024	2029 On 06-February-25			Bond Future	137.3250	137.3173	137.3250	137.3173	0
14/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4925.0300	4917.2800	4.9250	4.9173	0
14/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
14/02/2024	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
14/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2030 On 02-May-24			Bond Future	10.2252	10.1701	92.6305	92.8514	133,584
14/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	339.8000	395.4000	0.3398	0.3954	1,000
14/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2638.5500	2473.2800	2.6386	2.4733	0
14/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	505.6600	578.3500	0.5057	0.5784	0
14/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2187.2900	2039.1100	2.1873	2.0391	0
14/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	518.3700	592.2600	0.5184	0.5923	0
14/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2159.0400	2012.0600	2.1590	2.0121	0
14/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	531.3000	606.3800	0.5313	0.6064	0
14/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2131.0300	1985.2400	2.1310	1.9852	0
14/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1076.2400	1191.3900	1.0762	1.1914	1,000
14/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1337.6100	1231.8900	1.3376	1.2319	0
14/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2194.7000	2357.8700	2.1947	2.3579	500
14/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	630.5500	572.8500	0.6306	0.5729	0
14/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2783.9400	2962.6100	2.7839	2.9626	1,080
14/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	440.3500	398.1500	0.4404	0.3982	0
14/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3746.3400	3942.0000	3.7463	3.9420	500
14/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	249.4900	224.2800	0.2495	0.2243	0
14/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6584.0800	6801.3300	6.5841	6.8013	0
14/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	29.6900	26.0700	0.0297	0.0261	1,000
14/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8146.6000	8366.5500	8.1466	8.3666	0
14/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	6.9700	6.0500	0.0070	0.0061	1,080
14/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10824.8300	11045.6500	10.8248	11.0457	0
14/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.3400	0.2900	0.0003	0.0003	500
14/02/2024	2030 On 01-August-24			Bond Future	10.3020	10.2437	90.6632	90.8886	0
14/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1883.0100	2010.7200	1.8830	2.0107	0
14/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1620.5600	1522.8100	1.6206	1.5228	0
14/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1904.8300	2033.3200	1.9048	2.0333	0
14/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1603.8900	1506.9200	1.6039	1.5069	0
14/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1926.7700	2056.0400	1.9268	2.0560	0
14/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1587.3500	1491.1600	1.5874	1.4912	0
14/02/2024	2030 On 07-November-24			Bond Future	10.3952	10.3335	92.7740	93.0037	1,652
14/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2943.3700	3087.2600	2.9434	3.0873	0
14/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1673.2800	1587.4600	1.6733	1.5875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2966.6300	3111.0600	2.9666	3.1111	0
14/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1660.0300	1574.7500	1.6600	1.5748	0
14/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2989.9500	3134.9400	2.9900	3.1349	0
14/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1646.8700	1562.1500	1.6469	1.5622	0
14/02/2024	2030 On 06-February-25			Bond Future	10.4956	10.4302	90.7616	90.9953	0
14/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2875.4000	3010.3200	2.8754	3.0103	0
14/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2219.9000	2121.0700	2.2199	2.1211	0
14/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
14/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2565.0200	2567.9100	2.5650	2.5679	0
14/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2565.0200	2567.9100	2.5650	2.5679	0
14/02/2024	2032 On 02-May-24			Bond Future	11.1093	11.0242	86.0352	86.4328	133,539
14/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	193.1400	252.1600	0.1931	0.2522	8,500
14/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	4075.2500	3736.6500	4.0753	3.7367	0
14/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	235.5900	303.9000	0.2356	0.3039	1,000
14/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3822.1300	3492.8200	3.8221	3.4928	0
14/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	404.4100	504.7000	0.4044	0.5047	0
14/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	3111.8000	2814.4700	3.1118	2.8145	0
14/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	415.9100	518.1500	0.4159	0.5182	0
14/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	3074.7800	2779.4000	3.0748	2.7794	0
14/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	427.6300	531.8300	0.4276	0.5318	0
14/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	3038.0300	2744.6100	3.0380	2.7446	0
14/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	439.5800	545.7500	0.4396	0.5458	500
14/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	3001.5300	2710.0800	3.0015	2.7101	0
14/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	464.1400	574.3000	0.4641	0.5743	500
14/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2929.3100	2641.8500	2.9293	2.6419	0
14/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	543.3400	665.7200	0.5433	0.6657	1,550
14/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2718.9900	2443.7500	2.7190	2.4438	0
14/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	889.9100	1057.1500	0.8899	1.0572	1,000
14/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	2061.9200	1831.5400	2.0619	1.8315	0
14/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1394.0300	1610.1100	1.3940	1.6101	500
14/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1483.8500	1302.3100	1.4839	1.3023	0
14/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1705.5900	1945.5000	1.7056	1.9455	0
14/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	1237.7700	1080.0600	1.2378	1.0801	500
14/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1901.3200	2154.3400	1.9013	2.1543	0

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14/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	1110.3900	965.7900	1.1104	0.9658	17,000
14/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2106.9000	2372.3600	2.1069	2.3724	1,550
14/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	994.4600	862.3000	0.9945	0.8623	0
14/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3648.5700	3977.9400	3.6486	3.9779	0
14/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	462.4500	394.2000	0.4625	0.3942	500
14/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7897.1200	8285.0200	7.8971	8.2850	0
14/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	57.0900	47.3700	0.0571	0.0474	1,000
14/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9006.2300	9398.9900	9.0062	9.3990	0
14/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	26.9100	22.0500	0.0269	0.0221	500
14/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9676.8000	10071.3400	9.6768	10.0713	0
14/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	16.5400	13.4600	0.0165	0.0135	1,550
14/02/2024	2032 On 01-August-24			Bond Future	11.2081	11.1190	87.9284	88.3345	0
14/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1883.5100	2092.6000	1.8835	2.0926	0
14/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2239.5000	2042.4700	2.2395	2.0425	0
14/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1906.8000	2117.3400	1.9068	2.1173	0
14/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2217.0800	2021.5000	2.2171	2.0215	0
14/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1930.2400	2142.2200	1.9302	2.1422	0
14/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2194.8400	2000.7000	2.1948	2.0007	0
14/02/2024	2032 On 07-November-24			Bond Future	11.3326	11.2391	85.8090	86.2236	1,525
14/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	2999.8800	3238.4600	2.9999	3.2385	0
14/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2395.0800	2219.0700	2.3951	2.2191	0
14/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3025.3200	3264.9500	3.0253	3.2650	0
14/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2376.7300	2201.7700	2.3767	2.2018	0
14/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3051.1400	3291.8200	3.0511	3.2918	0
14/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2358.8000	2184.8900	2.3588	2.1849	0
14/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3448.4700	3704.3700	3.4485	3.7044	1,615
14/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	2103.2600	1944.5700	2.1033	1.9446	0
14/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8874.7800	9243.9300	8.8748	9.2439	0
14/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	491.2400	445.8000	0.4912	0.4458	1,615
14/02/2024	2032 On 06-February-25			Bond Future	11.4601	11.3622	87.6557	88.0784	0
14/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3598.2700	3850.1600	3.5983	3.8502	0
14/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2490.3500	2319.5700	2.4904	2.3196	0
14/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
14/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3172.7600	3176.3400	3.1728	3.1763	0

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14/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3172.7600	3176.3400	3.1728	3.1763	0
14/02/2024	2033 On 02-May-24			Bond Future	122.0601	122.5045	122.0601	122.5045	2,042
14/02/2024	2033 On 01-August-24			Bond Future	124.7755	125.2295	124.7755	125.2295	5,737
14/02/2024	2033 On 07-November-24			Bond Future	126.2195	126.6825	126.2195	126.6825	0
14/02/2024	2033 On 06-February-25			Bond Future	128.9679	129.4397	128.9679	129.4397	0
14/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4027.9200	4499.7100	4.0279	4.4997	0
14/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
14/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2037 On 02-May-24			Bond Future	12.2733	12.2411	78.2358	78.4037	83,330
14/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	225.0800	251.7400	0.2251	0.2517	0
14/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4815.5800	4674.3100	4.8156	4.6743	0
14/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	232.8100	260.1300	0.2328	0.2601	0
14/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4766.5600	4625.9500	4.7666	4.6260	0
14/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	240.6500	268.6500	0.2407	0.2687	0
14/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4717.7000	4577.7700	4.7177	4.5778	0
14/02/2024	2037 On 01-August-24			Bond Future	12.3973	12.3639	75.7013	75.8727	72,241
14/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1764.2800	1843.3900	1.7643	1.8434	0
14/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3362.4100	3270.1200	3.3624	3.2701	0
14/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1787.5900	1867.3100	1.7876	1.8673	0
14/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3332.9500	3241.2700	3.3330	3.2413	0
14/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1811.0700	1891.3900	1.8111	1.8914	1,383
14/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3303.7100	3212.6300	3.3037	3.2126	0
14/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5030.1200	5162.3700	5.0301	5.1624	0
14/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1218.6900	1179.5400	1.2187	1.1795	1,383
14/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7388.3800	7539.3900	7.3884	7.5394	0
14/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	585.5100	565.1200	0.5855	0.5651	1,383
14/02/2024	2037 On 07-November-24			Bond Future	12.5361	12.5014	77.4633	77.6378	9,175
14/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3258.6400	3357.6600	3.2586	3.3577	0
14/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3088.6800	3013.1500	3.0887	3.0132	0
14/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3286.5500	3386.0200	3.2866	3.3860	0
14/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3066.5400	2991.4600	3.0665	2.9915	0

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14/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3314.3000	3414.2100	3.3143	3.4142	0
14/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3044.2800	2969.6400	3.0443	2.9696	0
14/02/2024	2037 On 06-February-25			Bond Future	12.6766	12.6407	74.8698	75.0474	0
14/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3911.2800	4013.4100	3.9113	4.0134	0
14/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3502.1500	3426.7000	3.5022	3.4267	0
14/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
14/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3948.0300	3952.4800	3.9480	3.9525	0
14/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3948.0300	3952.4800	3.9480	3.9525	0
14/02/2024	2038 On 02-May-24			Bond Future	132.9833	133.8670	132.9833	133.8670	5,213
14/02/2024	2038 On 01-August-24			Bond Future	133.8801	134.7829	133.8801	134.7829	0
14/02/2024	2038 On 07-November-24			Bond Future	137.0326	137.9552	137.0326	137.9552	0
14/02/2024	2038 On 06-February-25			Bond Future	137.9024	138.8433	137.9024	138.8433	0
14/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2672.4200	3613.2600	2.6724	3.6133	0
14/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
14/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2040 On 02-May-24			Bond Future	12.6078	12.6069	77.9287	77.9337	143,551
14/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	125.3800	129.2300	0.1254	0.1292	0
14/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5951.7900	5950.6200	5.9518	5.9506	0
14/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	130.3700	134.3300	0.1304	0.1343	0
14/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5895.5900	5894.5300	5.8956	5.8945	0
14/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	135.5200	139.5800	0.1355	0.1396	0
14/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5839.6300	5838.6700	5.8396	5.8387	0
14/02/2024	2040 On 01-August-24			Bond Future	12.7374	12.7365	75.1371	75.1420	2,992
14/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1587.0100	1596.0000	1.5870	1.5960	0
14/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3876.8200	3880.8800	3.8768	3.8809	0
14/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1609.6100	1618.6500	1.6096	1.6187	0
14/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3843.2900	3847.4000	3.8433	3.8474	0
14/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1632.3800	1641.4600	1.6324	1.6415	0
14/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3810.0000	3814.1500	3.8100	3.8142	0
14/02/2024	2040 On 07-November-24			Bond Future	12.8813	12.8806	76.8857	76.8898	8,677
14/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3209.4100	3217.7300	3.2094	3.2177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3427.3400	3431.5000	3.4273	3.4315	0
14/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3237.6000	3245.9400	3.2376	3.2459	0
14/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3402.7200	3406.9000	3.4027	3.4069	0
14/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3266.1600	3274.5100	3.2662	3.2745	0
14/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3378.5300	3382.7200	3.3785	3.3827	0
14/02/2024	2040 On 06-February-25			Bond Future	13.0265	13.0258	74.0290	74.0325	0
14/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3674.6200	3681.8000	3.6746	3.6818	0
14/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4071.0100	4074.6800	4.0710	4.0747	0
14/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
14/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4185.4200	4190.1400	4.1854	4.1901	0
14/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4185.4200	4190.1400	4.1854	4.1901	0
14/02/2024	2044 On 02-May-24			Bond Future	12.7256	12.7297	73.7952	73.7725	81,581
14/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	105.9900	107.6600	0.1060	0.1077	0
14/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6383.6600	6408.0100	6.3837	6.4080	0
14/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	110.3500	112.0500	0.1104	0.1121	0
14/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6325.5000	6349.8800	6.3255	6.3499	0
14/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	114.8400	116.5700	0.1148	0.1166	0
14/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6267.5500	6291.9600	6.2676	6.2920	0
14/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1218.0100	1219.8000	1.2180	1.2198	0
14/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2463.0700	2487.5400	2.4631	2.4875	4,200
14/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1884.7800	1884.5200	1.8848	1.8845	0
14/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1752.0800	1774.5000	1.7521	1.7745	10,030
14/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2687.9800	2684.9400	2.6880	2.6849	0
14/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1220.8400	1240.4800	1.2208	1.2405	10,030
14/02/2024	2044 On 01-August-24			Bond Future	12.8524	12.8568	71.0378	71.0144	26,240
14/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1242.9400	1241.9500	1.2429	1.2420	0
14/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4417.0800	4439.4400	4.4171	4.4394	0
14/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1262.8000	1261.7700	1.2628	1.2618	0
14/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4379.4700	4401.7900	4.3795	4.4018	0
14/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1282.6700	1281.5900	1.2827	1.2816	0
14/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4341.9300	4364.2000	4.3419	4.3642	0
14/02/2024	2044 On 07-November-24			Bond Future	12.9927	12.9974	72.6910	72.6662	0
14/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3143.3900	3137.3200	3.1434	3.1373	0
14/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3632.5900	3651.2900	3.6326	3.6513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3171.2600	3165.1400	3.1713	3.1651	0
14/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3607.3900	3626.0400	3.6074	3.6260	0
14/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3199.2400	3193.0600	3.1992	3.1931	0
14/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3582.3700	3600.9600	3.5824	3.6010	0
14/02/2024	2044 On 06-February-25			Bond Future	13.1337	13.1388	69.8692	69.8432	0
14/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3572.4600	3564.7500	3.5725	3.5648	0
14/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4162.3300	4180.6300	4.1623	4.1806	0
14/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
14/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4285.0600	4289.8800	4.2851	4.2899	0
14/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4285.0600	4289.8800	4.2851	4.2899	0
14/02/2024	2046 On 02-May-24			Bond Future	114.3942	114.5283	114.3942	114.5283	16,140
14/02/2024	2046 On 01-August-24			Bond Future	116.9391	117.0758	116.9391	117.0758	0
14/02/2024	2046 On 07-November-24			Bond Future	117.4958	117.6341	117.4958	117.6341	0
14/02/2024	2046 On 06-February-25			Bond Future	120.0531	120.1933	120.0531	120.1933	0
14/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6043.1100	6183.3400	6.0431	6.1833	0
14/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
14/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2050 On 02-May-24			Bond Future	116.1896	116.4329	116.1896	116.4329	14,107
14/02/2024	2050 On 01-August-24			Bond Future	116.4779	116.7262	116.4779	116.7262	0
14/02/2024	2050 On 07-November-24			Bond Future	119.2207	119.4734	119.2207	119.4734	0
14/02/2024	2050 On 06-February-25			Bond Future	119.4603	119.7169	119.4603	119.7169	0
14/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3860.3000	4116.8500	3.8603	4.1169	0
14/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
14/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	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
14/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
14/02/2024	AL37 On 02-May-24			Index Future	948.8690	951.1540	948.8690	951.1540	0
14/02/2024	AL37 On 01-August-24			Index Future	969.7510	972.0850	969.7510	972.0850	0
14/02/2024	AL37 On 07-November-24			Index Future	992.3560	994.7400	992.3560	994.7400	0
14/02/2024	AL37 On 06-February-25			Index Future	1013.7540	1016.1870	1013.7540	1,016.1870	0
14/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
14/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
14/02/2024	AL7T On 02-May-24			Index Future	1096.1710	1099.7390	1096.1710	1,099.7390	0
14/02/2024	AL7T On 01-August-24			Index Future	1120.2940	1123.9400	1120.2940	1,123.9400	0
14/02/2024	AL7T On 07-November-24			Index Future	1146.4080	1150.1340	1146.4080	1,150.1340	0
14/02/2024	AL7T On 06-February-25			Index Future	1171.1280	1174.9320	1171.1280	1,174.9320	0
14/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
14/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
14/02/2024	ALBI On 02-May-24			Index Future	950.5550	952.0530	950.5550	952.0530	94
14/02/2024	ALBI On 01-August-24			Index Future	971.4730	973.0040	971.4730	973.0040	0
14/02/2024	ALBI On 07-November-24			Index Future	994.1180	995.6810	994.1180	995.6810	0
14/02/2024	ALBI On 06-February-25			Index Future	1015.5540	1017.1480	1015.5540	1,017.1480	0
14/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
14/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	ES33 On 02-May-24			Bond Future	12.6850	12.6539	73.1150	73.2498	0
14/02/2024	ES33 On 01-August-24			Bond Future	12.8333	12.8008	74.7415	74.8791	0
14/02/2024	ES33 On 07-November-24			Bond Future	13.0160	12.9822	72.6981	72.8380	0
14/02/2024	ES33 On 06-February-25			Bond Future	13.2035	13.1683	74.2787	74.4209	0
14/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	547.0800	689.2600	0.5471	0.6893	0
14/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	ES42 On 02-May-24			Bond Future	13.2416	13.2412	68.0390	68.0407	0
14/02/2024	ES42 On 01-August-24			Bond Future	13.3819	13.3816	69.5524	69.5540	0
14/02/2024	ES42 On 07-November-24			Bond Future	13.5500	13.5498	66.9208	66.9216	0
14/02/2024	ES42 On 06-February-25			Bond Future	13.7142	13.7141	68.3740	68.3741	0
14/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	19.4500	19.4000	0.0195	0.0194	0
14/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
14/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
14/02/2024	GOVI On 02-May-24			GOVI	936.7520	938.3160	936.7520	938.3160	726
14/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	142180.0000	126540.0000	14.2180	12.6540	0
14/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	142280.0000	126640.0000	14.2280	12.6640	0
14/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	142380.0000	126740.0000	14.2380	12.6740	0
14/02/2024	GOVI On 01-August-24			GOVI	957.3670	958.9650	957.3670	958.9650	0
14/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	139970.0000	155950.0000	13.9970	15.5950	0
14/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	139870.0000	155850.0000	13.9870	15.5850	0
14/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	139770.0000	155750.0000	13.9770	15.5750	0
14/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 07-November-24			GOVI	979.6830	981.3150	979.6830	981.3150	0
14/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	309030.0000	325350.0000	30.9030	32.5350	0
14/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	308930.0000	325250.0000	30.8930	32.5250	0
14/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	308830.0000	325150.0000	30.8830	32.5150	0
14/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	GOVI On 06-February-25			GOVI	1000.8080	1002.4720	1000.8080	1,002.4720	0
14/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	288080.0000	304720.0000	28.8080	30.4720	0
14/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0
14/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
14/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
14/02/2024	IGOV On 02-May-24			Index Future	350.0090	350.8140	350.0090	350.8140	590
14/02/2024	IGOV On 01-August-24			Index Future	357.7950	358.6180	357.7950	358.6180	0
14/02/2024	IGOV On 07-November-24			Index Future	366.2240	367.0650	366.2240	367.0650	0
14/02/2024	IGOV On 06-February-25			Index Future	374.2010	375.0590	374.2010	375.0590	0
14/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
14/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3200	91.6900	91.6800	0
14/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.3100	91.7000	91.6900	0
14/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2500	91.7600	91.7500	0
14/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2500	91.7600	91.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.1100	91.9100	91.8900	0
14/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7500	7.7800	92.2500	92.2200	0
14/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6600	7.7100	92.3400	92.2900	0
14/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5200	7.5700	92.4800	92.4300	0
14/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5700	7.6200	92.4300	92.3800	0
14/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5900	7.6200	92.4100	92.3800	0
14/02/2024	R035 On 02-May-24			Bond Future	11.8515	11.8252	83.7417	83.8798	165,352
14/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	317.4000	347.4800	0.3174	0.3475	0
14/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3888.0600	3780.1100	3.8881	3.7801	0
14/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	327.3200	358.0700	0.3273	0.3581	0
14/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3842.4100	3735.1300	3.8424	3.7351	0
14/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	337.5700	368.9900	0.3376	0.3690	0
14/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3797.1500	3690.5400	3.7972	3.6905	0
14/02/2024	R035 On 01-August-24			Bond Future	11.9604	11.9330	85.5846	85.7255	0
14/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1927.6800	1999.1300	1.9277	1.9991	0
14/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2810.1000	2740.7100	2.8101	2.7407	0
14/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1953.0400	2025.0100	1.9530	2.0250	0
14/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2783.3000	2714.4300	2.7833	2.7144	0
14/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	1978.5700	2051.0600	1.9786	2.0511	0
14/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2756.7100	2688.3600	2.7567	2.6884	0
14/02/2024	R035 On 07-November-24			Bond Future	12.0983	12.0699	83.0629	83.2058	19,854
14/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3263.6000	3346.6500	3.2636	3.3467	0
14/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2904.2700	2844.3700	2.9043	2.8444	0
14/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3291.7400	3375.1600	3.2917	3.3752	0
14/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2882.4500	2822.9200	2.8825	2.8229	0
14/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3320.2800	3404.0600	3.3203	3.4041	0
14/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2861.0700	2801.9000	2.8611	2.8019	0
14/02/2024	R035 On 06-February-25			Bond Future	12.2400	12.2106	84.8511	84.9962	0
14/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3979.3400	4065.6800	3.9793	4.0657	0
14/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	3149.3100	3090.5800	3.1493	3.0906	0
14/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
14/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3759.7600	3764.0000	3.7598	3.7640	0
14/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3759.7600	3764.0000	3.7598	3.7640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R053 On 02-May-24			Bond Future	12.5946	12.6090	93.6739	93.5706	5,189
14/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4119.9400	4060.8500	4.1199	4.0609	0
14/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1157.4000	1201.6300	1.1574	1.2016	0
14/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4169.0600	4109.5300	4.1691	4.1095	0
14/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1139.0000	1182.7900	1.1390	1.1828	0
14/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4218.2100	4158.2200	4.2182	4.1582	0
14/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1120.7300	1164.0600	1.1207	1.1641	0
14/02/2024	R053 On 01-August-24			Bond Future	12.7109	12.7259	95.7351	95.6293	0
14/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5173.4800	5115.5800	5.1735	5.1156	0
14/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2302.5100	2350.3900	2.3025	2.3504	0
14/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5218.1200	5159.9200	5.2181	5.1599	0
14/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2280.6900	2328.2700	2.2807	2.3283	0
14/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5262.8700	5204.3700	5.2629	5.2044	0
14/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2259.0800	2306.3600	2.2591	2.3064	0
14/02/2024	R053 On 07-November-24			Bond Future	12.8491	12.8649	92.0922	91.9828	0
14/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4081.4800	4034.1400	4.0815	4.0341	0
14/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4491.5700	4553.6000	4.4916	4.5536	0
14/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4118.4400	4070.8100	4.1184	4.0708	0
14/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4458.8800	4520.6200	4.4589	4.5206	0
14/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4155.5300	4107.6200	4.1555	4.1076	0
14/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4426.4100	4487.8700	4.4264	4.4879	0
14/02/2024	R053 On 06-February-25			Bond Future	12.9852	13.0019	94.0729	93.9603	0
14/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4917.4900	4866.4800	4.9175	4.8665	0
14/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5224.8600	5286.4900	5.2249	5.2865	0
14/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
14/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5512.5100	5518.7200	5.5125	5.5187	0
14/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5512.5100	5518.7200	5.5125	5.5187	0
14/02/2024	R186 On 02-May-24			Bond Future	8.9337	8.9288	107.5295	107.5409	92,679
14/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	18.5300	19.6200	0.0185	0.0196	0
14/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2264.3100	2254.0400	2.2643	2.2540	0
14/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	19.5500	20.7000	0.0196	0.0207	0
14/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2241.2100	2231.0000	2.2412	2.2310	0
14/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	20.6300	21.8100	0.0206	0.0218	0
14/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2218.1700	2207.9900	2.2182	2.2080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1970.8900	1983.1200	1.9709	1.9831	2,030
14/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	122.7400	123.6100	0.1227	0.1236	0
14/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3398.7500	3410.6800	3.3988	3.4107	0
14/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	28.0000	28.5700	0.0280	0.0286	2,030
14/02/2024	R186 On 01-August-24			Bond Future	8.9320	8.9267	104.5873	104.5986	0
14/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	553.7200	560.4900	0.5537	0.5605	0
14/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1095.8800	1091.3300	1.0959	1.0913	0
14/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	564.0900	570.9200	0.5641	0.5709	0
14/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1084.6700	1080.1800	1.0847	1.0802	0
14/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	574.2800	581.1800	0.5743	0.5812	0
14/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1073.2800	1068.8600	1.0733	1.0689	0
14/02/2024	R186 On 07-November-24			Bond Future	8.9531	8.9477	107.0227	107.0331	44,477
14/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1227.3300	1235.0600	1.2273	1.2351	0
14/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	888.5900	885.9300	0.8886	0.8859	0
14/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1239.6000	1247.3600	1.2396	1.2474	0
14/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	881.7500	879.1200	0.8818	0.8791	0
14/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1251.9200	1259.7100	1.2519	1.2597	0
14/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	874.9700	872.3700	0.8750	0.8724	0
14/02/2024	R186 On 06-February-25			Bond Future	8.9878	8.9822	104.0111	104.0207	0
14/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1117.1800	1123.6300	1.1172	1.1236	0
14/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1045.1700	1042.0500	1.0452	1.0421	0
14/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
14/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	970.0600	971.1600	0.9701	0.9712	0
14/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	985.2600	986.3600	0.9853	0.9864	0
14/02/2024	R202 On 02-May-24			Bond Future	261.5739	262.0995	261.5739	262.0995	4,858
14/02/2024	R202 On 01-August-24			Bond Future	262.3155	262.8517	262.3155	262.8517	0
14/02/2024	R202 On 07-November-24			Bond Future	268.4927	269.0385	268.4927	269.0385	6
14/02/2024	R202 On 06-February-25			Bond Future	269.1273	269.6817	269.1273	269.6817	0
14/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2337.3000	2891.7300	2.3373	2.8917	0
14/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
14/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	R202 On 02-May-25	272.31	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
14/02/2024	R209 On 02-May-24			Bond Future	11.9998	11.9673	64.6760	64.8259	13,127
14/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	168.4500	190.1900	0.1685	0.1902	0
14/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4148.6300	4020.5100	4.1486	4.0205	0
14/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	174.4200	196.7400	0.1744	0.1967	0
14/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4104.6400	3977.1000	4.1046	3.9771	0
14/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	180.5500	203.4500	0.1806	0.2035	0
14/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	4060.8700	3933.9100	4.0609	3.9339	0
14/02/2024	R209 On 01-August-24			Bond Future	12.1048	12.0711	66.0992	66.2522	1,690
14/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1409.8200	1478.0800	1.4098	1.4781	0
14/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2905.7100	2820.9900	2.9057	2.8210	0
14/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1429.9100	1498.7400	1.4299	1.4987	0
14/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2879.0300	2794.8800	2.8790	2.7949	0
14/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1450.1500	1519.5500	1.4502	1.5196	0
14/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2852.5400	2768.9600	2.8525	2.7690	0
14/02/2024	R209 On 07-November-24			Bond Future	12.2313	12.1964	64.4816	64.6374	5,237
14/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2624.3200	2710.2900	2.6243	2.7103	0
14/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2719.3200	2649.4900	2.7193	2.6495	0
14/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2648.3800	2734.7700	2.6484	2.7348	0
14/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2698.7500	2629.3400	2.6988	2.6293	0
14/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2672.5300	2759.3300	2.6725	2.7593	0
14/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2678.3200	2609.3200	2.6783	2.6093	0
14/02/2024	R209 On 06-February-25			Bond Future	12.3572	12.3211	65.8694	66.0279	0
14/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3354.3600	3445.3200	3.3544	3.4453	0
14/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2992.9000	2925.3900	2.9929	2.9254	0
14/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
14/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3400.8500	3404.6800	3.4009	3.4047	0
14/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3400.8500	3404.6800	3.4009	3.4047	0
14/02/2024	R210 On 02-May-24			Bond Future	234.1976	234.5276	234.1976	234.5276	198
14/02/2024	R210 On 01-August-24			Bond Future	239.4076	239.7442	239.4076	239.7442	300
14/02/2024	R210 On 07-November-24			Bond Future	241.7153	242.0567	241.7153	242.0567	60
14/02/2024	R210 On 06-February-25			Bond Future	246.9775	247.3240	246.9775	247.3240	0
14/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7367.5200	7713.9800	7.3675	7.7140	0
14/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/02/2024	R213 On 02-May-24			Bond Future	10.7406	10.6661	83.5311	83.8446	26,520
14/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	471.6700	566.6700	0.4717	0.5667	0
14/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2434.5500	2216.0100	2.4346	2.2160	0
14/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	483.9700	580.6100	0.4840	0.5806	0
14/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2403.6200	2186.7200	2.4036	2.1867	0
14/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	496.4700	594.7600	0.4965	0.5948	0
14/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2372.9100	2157.6600	2.3729	2.1577	0
14/02/2024	R213 On 01-August-24			Bond Future	10.8233	10.7452	85.3694	85.6895	0
14/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1964.2500	2141.7600	1.9643	2.1418	0
14/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1814.5300	1671.8700	1.8145	1.6719	0
14/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1986.8400	2165.4500	1.9868	2.1655	0
14/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1796.3500	1654.7900	1.7964	1.6548	0
14/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2009.5600	2189.2500	2.0096	2.1893	0
14/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1778.3300	1637.8500	1.7783	1.6379	0
14/02/2024	R213 On 07-November-24			Bond Future	10.9377	10.8555	83.7969	84.1234	16,163
14/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2985.5700	3184.1800	2.9856	3.1842	0
14/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1915.9300	1788.0300	1.9159	1.7880	0
14/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3009.7900	3209.1900	3.0098	3.2092	0
14/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1901.1900	1774.0800	1.9012	1.7741	0
14/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3033.8000	3234.0000	3.0338	3.2340	0
14/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1886.2700	1759.9600	1.8863	1.7600	0
14/02/2024	R213 On 06-February-25			Bond Future	11.0595	10.9730	85.6016	85.9342	0
14/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3378.7700	3578.2000	3.3788	3.5782	0
14/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2273.8100	2140.6100	2.2738	2.1406	0
14/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
14/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2907.6300	2910.9100	2.9076	2.9109	0
14/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2907.6300	2910.9100	2.9076	2.9109	0
14/02/2024	R214 On 02-May-24			Bond Future	12.4284	12.4278	59.7708	59.7736	22,992
14/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	101.6400	104.6700	0.1016	0.1047	0
14/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4887.2300	4887.5200	4.8872	4.8875	0
14/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	105.7300	108.8400	0.1057	0.1088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4838.8800	4839.2500	4.8389	4.8393	0
14/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	109.9400	113.1400	0.1099	0.1131	0
14/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4790.7100	4791.1700	4.7907	4.7912	0
14/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	767.0700	776.0700	0.7671	0.7761	10,000
14/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2228.7100	2234.9700	2.2287	2.2350	0
14/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	802.6900	811.8200	0.8027	0.8118	5,110
14/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2167.8200	2174.2100	2.1678	2.1742	0
14/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2698.8000	2709.0200	2.6988	2.7090	0
14/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	699.9900	707.4700	0.7000	0.7075	15,110
14/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4975.8400	4983.2500	4.9758	4.9833	0
14/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	224.5900	229.2600	0.2246	0.2293	15,110
14/02/2024	R214 On 01-August-24			Bond Future	12.5331	12.5325	61.0862	61.0888	0
14/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1337.8700	1344.7400	1.3379	1.3447	0
14/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3089.5100	3093.7600	3.0895	3.0938	0
14/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1357.3200	1364.2300	1.3573	1.3642	0
14/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3060.9600	3065.2500	3.0610	3.0653	0
14/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1377.0800	1384.0200	1.3771	1.3840	0
14/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3032.7800	3037.1000	3.0328	3.0371	0
14/02/2024	R214 On 07-November-24			Bond Future	12.6618	12.6614	59.2021	59.2039	0
14/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2574.8200	2580.8200	2.5748	2.5808	0
14/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2854.8900	2859.0400	2.8549	2.8590	0
14/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2598.6600	2604.6700	2.5987	2.6047	0
14/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2833.2600	2837.4200	2.8333	2.8374	0
14/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2622.8000	2628.8300	2.6228	2.6288	0
14/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2811.9700	2816.1500	2.8120	2.8162	0
14/02/2024	R214 On 06-February-25			Bond Future	12.7915	12.7912	60.4766	60.4778	0
14/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3026.0800	3031.1500	3.0261	3.0312	0
14/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3390.1000	3393.9700	3.3901	3.3940	0
14/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
14/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3492.5900	3496.5200	3.4926	3.4965	0
14/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3492.5900	3496.5200	3.4926	3.4965	0
14/02/2024	R248 On 02-May-24			Bond Future	12.6348	12.6346	72.5162	72.5173	245,556
14/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	40.8300	42.4500	0.0408	0.0425	0
14/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7540.9800	7541.5500	7.5410	7.5416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	52.3800	54.3200	0.0524	0.0543	0
14/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7156.5500	7157.4400	7.1566	7.1574	0
14/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	54.5600	56.5600	0.0546	0.0566	0
14/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7093.0700	7094.0200	7.0931	7.0940	0
14/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	56.8200	58.8700	0.0568	0.0589	0
14/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7029.7700	7030.7700	7.0298	7.0308	0
14/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1097.9900	1108.6000	1.0980	1.1086	0
14/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2424.7600	2434.3200	2.4248	2.4343	0
14/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3565.4200	3575.8300	3.5654	3.5758	0
14/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	748.7200	758.0800	0.7487	0.7581	0
14/02/2024	R248 On 01-August-24			Bond Future	12.7477	12.7475	74.1120	74.1129	13,000
14/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1460.7700	1467.9800	1.4608	1.4680	0
14/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3987.4900	3993.8300	3.9875	3.9938	0
14/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1483.0800	1490.3100	1.4831	1.4903	0
14/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3951.6200	3957.9800	3.9516	3.9580	0
14/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1505.3700	1512.6400	1.5054	1.5126	0
14/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3915.8100	3922.2100	3.9158	3.9222	0
14/02/2024	R248 On 07-November-24			Bond Future	12.8856	12.8856	71.3865	71.3864	0
14/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3001.0600	3007.0900	3.0011	3.0071	0
14/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3571.9300	3578.1200	3.5719	3.5781	0
14/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3029.2500	3035.2900	3.0293	3.0353	0
14/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3545.6900	3551.8900	3.5457	3.5519	0
14/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3057.5500	3063.6000	3.0576	3.0636	0
14/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3519.6400	3525.8500	3.5196	3.5259	0
14/02/2024	R248 On 06-February-25			Bond Future	13.0248	13.0250	72.9231	72.9221	0
14/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3052.6400	3057.4500	3.0526	3.0575	0
14/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4745.9600	4751.7700	4.7460	4.7518	0
14/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
14/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4234.5300	4239.3000	4.2345	4.2393	0
14/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4234.5300	4239.3000	4.2345	4.2393	0
14/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0