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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
15/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	2025 On 02-May-24			Bond Future	179.4732	179.4903	179.4732	179.4903	9,015
15/02/2024	2025 On 01-August-24			Bond Future	181.6334	181.6508	181.6334	181.6508	0
15/02/2024	2025 On 07-November-24			Bond Future	185.9116	185.9288	185.9116	185.9288	75
15/02/2024	2029 On 02-May-24			Bond Future	129.7655	129.7849	129.7655	129.7849	7,165
15/02/2024	2029 On 01-August-24			Bond Future	132.6525	132.6722	132.6525	132.6722	728
15/02/2024	2029 On 07-November-24			Bond Future	134.3788	134.3987	134.3788	134.3987	66
15/02/2024	2029 On 06-February-25			Bond Future	137.3051	137.3250	137.3051	137.3250	0
15/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4905.1400	4925.0300	4.9051	4.9250	0
15/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
15/02/2024	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
15/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2030 On 02-May-24			Bond Future	10.0986	10.2252	93.1391	92.6305	133,584
15/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	456.9600	339.8000	0.4570	0.3398	1,000
15/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2247.1200	2638.5500	2.2471	2.6386	0
15/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	660.1600	505.6600	0.6602	0.5057	0
15/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1833.2000	2187.2900	1.8332	2.1873	0
15/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	675.4900	518.3700	0.6755	0.5184	0
15/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1807.5700	2159.0400	1.8076	2.1590	0
15/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	691.0400	531.3000	0.6910	0.5313	0
15/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1782.1800	2131.0300	1.7822	2.1310	0
15/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1325.6200	1076.2400	1.3256	1.0762	1,000
15/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1078.4000	1337.6100	1.0784	1.3376	0
15/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2555.6900	2194.7000	2.5557	2.1947	500
15/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	482.9500	630.5500	0.4830	0.6306	0
15/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3182.2600	2783.9400	3.1823	2.7839	1,080
15/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	330.0800	440.3500	0.3301	0.4404	0
15/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4186.7500	3746.3400	4.1868	3.7463	500
15/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	181.3100	249.4900	0.1813	0.2495	0
15/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7082.0200	6584.0800	7.0820	6.5841	0
15/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.0400	29.6900	0.0190	0.0297	1,000
15/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8652.3500	8146.6000	8.6524	8.1466	0
15/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.1300	6.9700	0.0041	0.0070	1,080
15/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11333.2500	10824.8300	11.3333	10.8248	0
15/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1700	0.3400	0.0002	0.0003	500
15/02/2024	2030 On 01-August-24			Bond Future	10.1679	10.3020	91.1830	90.6632	0
15/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2167.3700	1883.0100	2.1674	1.8830	0
15/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1385.1000	1620.5600	1.3851	1.6206	0
15/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2190.9700	1904.8300	2.1910	1.9048	0
15/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1370.2100	1603.8900	1.3702	1.6039	0
15/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2214.7000	1926.7700	2.2147	1.9268	0
15/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1355.4600	1587.3500	1.3555	1.5874	0
15/02/2024	2030 On 07-November-24			Bond Future	10.2525	10.3952	93.3063	92.7740	1,652
15/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3268.7500	2943.3700	3.2688	2.9434	0
15/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1466.3200	1673.2800	1.4663	1.6733	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3293.2800	2966.6300	3.2933	2.9666	0
15/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1454.3400	1660.0300	1.4543	1.6600	0
15/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3317.8800	2989.9500	3.3179	2.9900	0
15/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1442.4600	1646.8700	1.4425	1.6469	0
15/02/2024	2030 On 06-February-25			Bond Future	10.3437	10.4956	91.3056	90.7616	0
15/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3182.9900	2875.4000	3.1830	2.8754	0
15/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1983.4000	2219.9000	1.9834	2.2199	0
15/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
15/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2562.1200	2565.0200	2.5621	2.5650	0
15/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2562.1200	2565.0200	2.5621	2.5650	0
15/02/2024	2032 On 02-May-24			Bond Future	10.9626	11.1093	86.7221	86.0352	133,539
15/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	288.5100	193.1400	0.2885	0.1931	8,500
15/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3483.6900	4075.2500	3.4837	4.0753	0
15/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	346.2400	235.5900	0.3462	0.2356	1,000
15/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3245.8500	3822.1300	3.2459	3.8221	0
15/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	568.0400	404.4100	0.5680	0.4044	0
15/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2588.5000	3111.8000	2.5885	3.1118	0
15/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	582.7800	415.9100	0.5828	0.4159	0
15/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2554.7200	3074.7800	2.5547	3.0748	0
15/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	597.7600	427.6300	0.5978	0.4276	0
15/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2521.2300	3038.0300	2.5212	3.0380	0
15/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	612.9900	439.5800	0.6130	0.4396	500
15/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2488.0100	3001.5300	2.4880	3.0015	0
15/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	644.1900	464.1400	0.6442	0.4641	500
15/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2422.4300	2929.3100	2.4224	2.9293	0
15/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	743.8200	543.3400	0.7438	0.5433	1,550
15/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2232.5400	2718.9900	2.2325	2.7190	0
15/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1165.8700	889.9100	1.1659	0.8899	1,000
15/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1650.9500	2061.9200	1.6510	2.0619	0
15/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1753.2100	1394.0300	1.7532	1.3940	500
15/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1156.1000	1483.8500	1.1561	1.4839	0
15/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2105.8100	1705.5900	2.1058	1.7056	0
15/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	951.0600	1237.7700	0.9511	1.2378	500
15/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2324.2600	1901.3200	2.3243	1.9013	0

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15/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	846.4000	1110.3900	0.8464	1.1104	17,000
15/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2551.5000	2106.9000	2.5515	2.1069	1,550
15/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	752.1300	994.4600	0.7521	0.9945	0
15/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4206.3200	3648.5700	4.2063	3.6486	0
15/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	333.2700	462.4500	0.3333	0.4625	500
15/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8564.0100	7897.1200	8.5640	7.8971	0
15/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	37.0500	57.0900	0.0371	0.0571	1,000
15/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9682.9700	9006.2300	9.6830	9.0062	0
15/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.7200	26.9100	0.0167	0.0269	500
15/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10357.1900	9676.8000	10.3572	9.6768	0
15/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	10.0000	16.5400	0.0100	0.0165	1,550
15/02/2024	2032 On 01-August-24			Bond Future	11.0545	11.2081	88.6305	87.9284	0
15/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2236.3600	1883.5100	2.2364	1.8835	0
15/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1890.2600	2239.5000	1.8903	2.2395	0
15/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2262.1300	1906.8000	2.2621	1.9068	0
15/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1870.3200	2217.0800	1.8703	2.2171	0
15/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2288.0500	1930.2400	2.2881	1.9302	0
15/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1850.5600	2194.8400	1.8506	2.1948	0
15/02/2024	2032 On 07-November-24			Bond Future	11.1708	11.3326	86.5278	85.8090	1,525
15/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3406.2500	2999.8800	3.4063	2.9999	0
15/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2082.6500	2395.0800	2.0827	2.3951	0
15/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3433.5000	3025.3200	3.4335	3.0253	0
15/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2066.1100	2376.7300	2.0661	2.3767	0
15/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3461.1300	3051.1400	3.4611	3.0511	0
15/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2049.9900	2358.8000	2.0500	2.3588	0
15/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3884.7300	3448.4700	3.8847	3.4485	1,615
15/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1820.7200	2103.2600	1.8207	2.1033	0
15/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9509.8800	8874.7800	9.5099	8.8748	0
15/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	407.5400	491.2400	0.4075	0.4912	1,615
15/02/2024	2032 On 06-February-25			Bond Future	11.2902	11.4601	88.3903	87.6557	0
15/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4030.6200	3598.2700	4.0306	3.5983	0
15/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2188.0800	2490.3500	2.1881	2.4904	0
15/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
15/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3169.1800	3172.7600	3.1692	3.1728	0

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15/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3169.1800	3172.7600	3.1692	3.1728	0
15/02/2024	2033 On 02-May-24			Bond Future	121.9459	122.0601	121.9459	122.0601	2,042
15/02/2024	2033 On 01-August-24			Bond Future	124.6590	124.7755	124.6590	124.7755	5,737
15/02/2024	2033 On 07-November-24			Bond Future	126.1004	126.2195	126.1004	126.2195	0
15/02/2024	2033 On 06-February-25			Bond Future	128.8466	128.9679	128.8466	128.9679	0
15/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3906.5800	4027.9200	3.9066	4.0279	0
15/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
15/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2037 On 02-May-24			Bond Future	12.1376	12.2733	78.9483	78.2358	83,330
15/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	321.4500	225.0800	0.3215	0.2251	0
15/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4199.4600	4815.5800	4.1995	4.8156	0
15/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	331.6600	232.8100	0.3317	0.2328	0
15/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4152.9200	4766.5600	4.1529	4.7666	0
15/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	342.0100	240.6500	0.3420	0.2407	0
15/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4106.5700	4717.7000	4.1066	4.7177	0
15/02/2024	2037 On 01-August-24			Bond Future	12.2561	12.3973	76.4296	75.7013	72,241
15/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2075.6400	1764.2800	2.0756	1.7643	0
15/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2945.4900	3362.4100	2.9455	3.3624	0
15/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2101.4300	1787.5900	2.1014	1.7876	0
15/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2918.5100	3332.9500	2.9185	3.3330	0
15/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2127.3800	1811.0700	2.1274	1.8111	1,383
15/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2891.7400	3303.7100	2.8917	3.3037	0
15/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5566.2800	5030.1200	5.5663	5.0301	0
15/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1026.5700	1218.6900	1.0266	1.2187	1,383
15/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8011.1100	7388.3800	8.0111	7.3884	0
15/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	479.9600	585.5100	0.4800	0.5855	1,383
15/02/2024	2037 On 07-November-24			Bond Future	12.3888	12.5361	78.2088	77.4633	9,175
15/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3660.8800	3258.6400	3.6609	3.2586	0
15/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2745.3800	3088.6800	2.7454	3.0887	0
15/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3690.6500	3286.5500	3.6907	3.2866	0
15/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2725.1000	3066.5400	2.7251	3.0665	0

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15/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3720.2500	3314.3000	3.7203	3.3143	0
15/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2704.6900	3044.2800	2.7047	3.0443	0
15/02/2024	2037 On 06-February-25			Bond Future	12.5231	12.6766	75.6317	74.8698	0
15/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4331.5800	3911.2800	4.3316	3.9113	0
15/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3160.5500	3502.1500	3.1606	3.5022	0
15/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
15/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3943.5800	3948.0300	3.9436	3.9480	0
15/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3943.5800	3948.0300	3.9436	3.9480	0
15/02/2024	2038 On 02-May-24			Bond Future	132.9660	132.9833	132.9660	132.9833	5,122
15/02/2024	2038 On 01-August-24			Bond Future	133.8623	133.8801	133.8623	133.8801	0
15/02/2024	2038 On 07-November-24			Bond Future	137.0150	137.0326	137.0150	137.0326	0
15/02/2024	2038 On 06-February-25			Bond Future	137.8841	137.9024	137.8841	137.9024	0
15/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2654.0900	2672.4200	2.6541	2.6724	0
15/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
15/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2040 On 02-May-24			Bond Future	12.4876	12.6078	78.5889	77.9287	146,308
15/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	178.9100	125.3800	0.1789	0.1254	0
15/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5345.0600	5951.7900	5.3451	5.9518	0
15/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	185.5900	130.3700	0.1856	0.1304	0
15/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5290.5500	5895.5900	5.2906	5.8956	0
15/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	192.4600	135.5200	0.1925	0.1355	0
15/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5236.3100	5839.6300	5.2363	5.8396	0
15/02/2024	2040 On 01-August-24			Bond Future	12.6123	12.7374	75.8119	75.1371	3,192
15/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1847.8500	1587.0100	1.8479	1.5870	0
15/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3462.8100	3876.8200	3.4628	3.8768	0
15/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1872.7800	1609.6100	1.8728	1.6096	0
15/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3431.6100	3843.2900	3.4316	3.8433	0
15/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1897.8700	1632.3800	1.8979	1.6324	0
15/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3400.6400	3810.0000	3.4006	3.8100	0
15/02/2024	2040 On 07-November-24			Bond Future	12.7509	12.8813	77.5766	76.8857	8,677
15/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3567.7000	3209.4100	3.5677	3.2094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3094.7200	3427.3400	3.0947	3.4273	0
15/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3597.6400	3237.6000	3.5976	3.2376	0
15/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3071.8500	3402.7200	3.0719	3.4027	0
15/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3627.9400	3266.1600	3.6279	3.2662	0
15/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3049.4000	3378.5300	3.0494	3.3785	0
15/02/2024	2040 On 06-February-25			Bond Future	12.8907	13.0265	74.7350	74.0290	0
15/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4039.3600	3674.6200	4.0394	3.6746	0
15/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3729.7000	4071.0100	3.7297	4.0710	0
15/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
15/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4180.7000	4185.4200	4.1807	4.1854	0
15/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4180.7000	4185.4200	4.1807	4.1854	0
15/02/2024	2044 On 02-May-24			Bond Future	12.5848	12.7256	74.5679	73.7952	81,581
15/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	161.7700	105.9900	0.1618	0.1060	0
15/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5666.7300	6383.6600	5.6667	6.3837	0
15/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	167.9400	110.3500	0.1679	0.1104	0
15/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5610.3800	6325.5000	5.6104	6.3255	0
15/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	174.2800	114.8400	0.1743	0.1148	0
15/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5554.2800	6267.5500	5.5543	6.2676	0
15/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1542.9900	1218.0100	1.5430	1.2180	0
15/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2015.3400	2463.0700	2.0153	2.4631	4,200
15/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2303.9200	1884.7800	2.3039	1.8848	0
15/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1398.5100	1752.0800	1.3985	1.7521	10,030
15/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3191.3900	2687.9800	3.1914	2.6880	0
15/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	951.5400	1220.8400	0.9515	1.2208	10,030
15/02/2024	2044 On 01-August-24			Bond Future	12.7060	12.8524	71.8276	71.0378	26,440
15/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1509.4800	1242.9400	1.5095	1.2429	0
15/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3893.8100	4417.0800	3.8938	4.4171	0
15/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1532.0900	1262.8000	1.5321	1.2628	0
15/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3858.9500	4379.4700	3.8590	4.3795	0
15/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1554.7000	1282.6700	1.5547	1.2827	0
15/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3824.1500	4341.9300	3.8242	4.3419	0
15/02/2024	2044 On 07-November-24			Bond Future	12.8401	12.9927	73.4995	72.6910	0
15/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3556.7900	3143.3900	3.5568	3.1434	0
15/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3237.4900	3632.5900	3.2375	3.6326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3586.6900	3171.2600	3.5867	3.1713	0
15/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3214.3200	3607.3900	3.2143	3.6074	0
15/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3616.6800	3199.2400	3.6167	3.1992	0
15/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3191.3100	3582.3700	3.1913	3.5824	0
15/02/2024	2044 On 06-February-25			Bond Future	12.9749	13.1337	70.6954	69.8692	0
15/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3996.8400	3572.4600	3.9968	3.5725	0
15/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3760.5600	4162.3300	3.7606	4.1623	0
15/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
15/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4280.2300	4285.0600	4.2802	4.2851	0
15/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4280.2300	4285.0600	4.2802	4.2851	0
15/02/2024	2046 On 02-May-24			Bond Future	114.4670	114.3942	114.4670	114.3942	16,140
15/02/2024	2046 On 01-August-24			Bond Future	117.0137	116.9391	117.0137	116.9391	0
15/02/2024	2046 On 07-November-24			Bond Future	117.5723	117.4958	117.5723	117.4958	0
15/02/2024	2046 On 06-February-25			Bond Future	120.1318	120.0531	120.1318	120.0531	0
15/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6121.7600	6043.1100	6.1218	6.0431	0
15/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
15/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2050 On 02-May-24			Bond Future	115.7806	116.1896	115.7806	116.1896	14,107
15/02/2024	2050 On 01-August-24			Bond Future	116.0599	116.4779	116.0599	116.4779	0
15/02/2024	2050 On 07-November-24			Bond Future	118.7931	119.2207	118.7931	119.2207	0
15/02/2024	2050 On 06-February-25			Bond Future	119.0231	119.4603	119.0231	119.4603	0
15/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3423.1300	3860.3000	3.4231	3.8603	0
15/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
15/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
15/02/2024	AL37 On 02-May-24			Index Future	954.0270	948.8690	954.0270	948.8690	0
15/02/2024	AL37 On 01-August-24			Index Future	975.0230	969.7510	975.0230	969.7510	0
15/02/2024	AL37 On 07-November-24			Index Future	997.7540	992.3560	997.7540	992.3560	0
15/02/2024	AL37 On 06-February-25			Index Future	1019.2720	1013.7540	1019.2720	1,013.7540	0
15/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
15/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
15/02/2024	AL7T On 02-May-24			Index Future	1104.0840	1096.1710	1104.0840	1,096.1710	0
15/02/2024	AL7T On 01-August-24			Index Future	1128.3820	1120.2940	1128.3820	1,120.2940	0
15/02/2024	AL7T On 07-November-24			Index Future	1154.6890	1146.4080	1154.6890	1,146.4080	0
15/02/2024	AL7T On 06-February-25			Index Future	1179.5910	1171.1280	1179.5910	1,171.1280	0
15/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
15/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
15/02/2024	ALBI On 02-May-24			Index Future	957.2490	950.5550	957.2490	950.5550	94
15/02/2024	ALBI On 01-August-24			Index Future	978.3160	971.4730	978.3160	971.4730	0
15/02/2024	ALBI On 07-November-24			Index Future	1001.1230	994.1180	1001.1230	994.1180	0
15/02/2024	ALBI On 06-February-25			Index Future	1022.7140	1015.5540	1022.7140	1,015.5540	0
15/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
15/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	ES33 On 02-May-24			Bond Future	12.5641	12.6850	73.6408	73.1150	0
15/02/2024	ES33 On 01-August-24			Bond Future	12.7070	12.8333	75.2791	74.7415	0
15/02/2024	ES33 On 07-November-24			Bond Future	12.8834	13.0160	73.2486	72.6981	0
15/02/2024	ES33 On 06-February-25			Bond Future	13.0646	13.2035	74.8414	74.2787	0
15/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1109.8400	547.0800	1.1098	0.5471	0
15/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	ES42 On 02-May-24			Bond Future	13.1107	13.2416	68.6944	68.0390	0
15/02/2024	ES42 On 01-August-24			Bond Future	13.2457	13.3819	70.2225	69.5524	0
15/02/2024	ES42 On 07-November-24			Bond Future	13.4076	13.5500	67.6070	66.9208	0
15/02/2024	ES42 On 06-February-25			Bond Future	13.5658	13.7142	69.0753	68.3740	0
15/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	681.8600	0.0000	0.6819	0.0000	0
15/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	19.4500	0.0000	0.0195	0
15/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
15/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
15/02/2024	GOVI On 02-May-24			GOVI	943.3580	936.7520	943.3580	936.7520	726
15/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	76120.0000	142180.0000	7.6120	14.2180	0
15/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	76220.0000	142280.0000	7.6220	14.2280	0
15/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	76320.0000	142380.0000	7.6320	14.2380	0
15/02/2024	GOVI On 01-August-24			GOVI	964.1200	957.3670	964.1200	957.3670	0
15/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	207500.0000	139970.0000	20.7500	13.9970	0
15/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	207400.0000	139870.0000	20.7400	13.9870	0
15/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	207300.0000	139770.0000	20.7300	13.9770	0
15/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 07-November-24			GOVI	986.5960	979.6830	986.5960	979.6830	0
15/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	378160.0000	309030.0000	37.8160	30.9030	0
15/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	378060.0000	308930.0000	37.8060	30.8930	0
15/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	377960.0000	308830.0000	37.7960	30.8830	0
15/02/2024	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
15/02/2024	GOVI On 06-February-25			GOVI	1007.8740	1000.8080	1007.8740	1,000.8080	0
15/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	358740.0000	288080.0000	35.8740	28.8080	0
15/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0
15/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
15/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
15/02/2024	IGOV On 02-May-24			Index Future	349.7620	350.0090	349.7620	350.0090	590
15/02/2024	IGOV On 01-August-24			Index Future	357.5440	357.7950	357.5440	357.7950	0
15/02/2024	IGOV On 07-November-24			Index Future	365.9680	366.2240	365.9680	366.2240	0
15/02/2024	IGOV On 06-February-25			Index Future	373.9410	374.2010	373.9410	374.2010	0
15/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
15/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
15/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
15/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
15/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
15/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
15/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.0900	91.9100	91.9100	0
15/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7500	7.7500	92.2500	92.2500	0
15/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6600	7.6600	92.3400	92.3400	0
15/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5200	7.5200	92.4800	92.4800	0
15/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5700	7.5700	92.4300	92.4300	0
15/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5900	7.5900	92.4100	92.4100	0
15/02/2024	R035 On 02-May-24			Bond Future	11.7365	11.8515	84.3475	83.7417	166,146
15/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	426.9100	317.4000	0.4269	0.3174	0
15/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3391.7700	3888.0600	3.3918	3.8881	0
15/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	439.3800	327.3200	0.4394	0.3273	0
15/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3348.6700	3842.4100	3.3487	3.8424	0
15/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	452.2200	337.5700	0.4522	0.3376	0
15/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3306.0000	3797.1500	3.3060	3.7972	0
15/02/2024	R035 On 01-August-24			Bond Future	11.8406	11.9604	86.2038	85.5846	0
15/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2214.7300	1927.6800	2.2147	1.9277	0
15/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2477.9400	2810.1000	2.4779	2.8101	0
15/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2242.3000	1953.0400	2.2423	1.9530	0
15/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2453.3500	2783.3000	2.4534	2.7833	0
15/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2270.0300	1978.5700	2.2700	1.9786	0
15/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2428.9600	2756.7100	2.4290	2.7567	0
15/02/2024	R035 On 07-November-24			Bond Future	11.9729	12.0983	83.6968	83.0629	19,854
15/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3608.6100	3263.6000	3.6086	3.2636	0
15/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2615.2900	2904.2700	2.6153	2.9043	0
15/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3638.3700	3291.7400	3.6384	3.2917	0
15/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2595.0900	2882.4500	2.5951	2.8825	0
15/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3668.5100	3320.2800	3.6685	3.3203	0
15/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2575.3100	2861.0700	2.5753	2.8611	0
15/02/2024	R035 On 06-February-25			Bond Future	12.1090	12.2400	85.4991	84.8511	0
15/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4345.2000	3979.3400	4.3452	3.9793	0
15/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2867.2400	3149.3100	2.8672	3.1493	0
15/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
15/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3755.5200	3759.7600	3.7555	3.7598	0
15/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3755.5200	3759.7600	3.7555	3.7598	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R053 On 02-May-24			Bond Future	12.4589	12.5946	94.6572	93.6739	5,189
15/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4826.8500	4119.9400	4.8269	4.1199	0
15/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	881.0000	1157.4000	0.8810	1.1574	0
15/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4879.5500	4169.0600	4.8796	4.1691	0
15/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	866.1800	1139.0000	0.8662	1.1390	0
15/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4932.2600	4218.2100	4.9323	4.2182	0
15/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	851.4700	1120.7300	0.8515	1.1207	0
15/02/2024	R053 On 01-August-24			Bond Future	12.5698	12.7109	96.7402	95.7351	0
15/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5831.6100	5173.4800	5.8316	5.1735	0
15/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1955.5600	2302.5100	1.9556	2.3025	0
15/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5878.8800	5218.1200	5.8789	5.2181	0
15/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1936.3700	2280.6900	1.9364	2.2807	0
15/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5926.2500	5262.8700	5.9263	5.2629	0
15/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1917.3800	2259.0800	1.9174	2.2591	0
15/02/2024	R053 On 07-November-24			Bond Future	12.7018	12.8491	93.1210	92.0922	0
15/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4615.6700	4081.4800	4.6157	4.0815	0
15/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3996.9000	4491.5700	3.9969	4.4916	0
15/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4655.2900	4118.4400	4.6553	4.1184	0
15/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3966.8700	4458.8800	3.9669	4.4589	0
15/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4695.0300	4155.5300	4.6950	4.1555	0
15/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3937.0500	4426.4100	3.9371	4.4264	0
15/02/2024	R053 On 06-February-25			Bond Future	12.8317	12.9852	95.1244	94.0729	0
15/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5471.5200	4917.4900	5.4715	4.9175	0
15/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4727.4600	5224.8600	4.7275	5.2249	0
15/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
15/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5506.3000	5512.5100	5.5063	5.5125	0
15/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5506.3000	5512.5100	5.5063	5.5125	0
15/02/2024	R186 On 02-May-24			Bond Future	8.8406	8.9337	107.7482	107.5295	92,484
15/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	27.5800	18.5300	0.0276	0.0185	0
15/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2054.6300	2264.3100	2.0546	2.2643	0
15/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	29.0200	19.5500	0.0290	0.0196	0
15/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2031.9500	2241.2100	2.0320	2.2412	0
15/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	30.5200	20.6300	0.0305	0.0206	0
15/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2009.3300	2218.1700	2.0093	2.2182	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2160.0900	1970.8900	2.1601	1.9709	2,030
15/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	93.2100	122.7400	0.0932	0.1227	0
15/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3609.6500	3398.7500	3.6097	3.3988	0
15/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	20.1700	28.0000	0.0202	0.0280	2,030
15/02/2024	R186 On 01-August-24			Bond Future	8.8279	8.9320	104.8110	104.5873	0
15/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	644.9500	553.7200	0.6450	0.5537	0
15/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	963.4800	1095.8800	0.9635	1.0959	0
15/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	656.3000	564.0900	0.6563	0.5641	0
15/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	953.2500	1084.6700	0.9533	1.0847	0
15/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	667.4700	574.2800	0.6675	0.5743	0
15/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	942.8400	1073.2800	0.9428	1.0733	0
15/02/2024	R186 On 07-November-24			Bond Future	8.8339	8.9531	107.2520	107.0227	44,477
15/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1356.8200	1227.3300	1.3568	1.2273	0
15/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	788.8200	888.5900	0.7888	0.8886	0
15/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1369.7200	1239.6000	1.3697	1.2396	0
15/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	782.6100	881.7500	0.7826	0.8818	0
15/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1382.6600	1251.9200	1.3827	1.2519	0
15/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	776.4500	874.9700	0.7765	0.8750	0
15/02/2024	R186 On 06-February-25			Bond Future	8.8506	8.9878	104.2456	104.0111	0
15/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1240.6900	1117.1800	1.2407	1.1172	0
15/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	934.1400	1045.1700	0.9341	1.0452	0
15/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
15/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	968.9500	970.0600	0.9690	0.9701	0
15/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	984.1500	985.2600	0.9842	0.9853	0
15/02/2024	R202 On 02-May-24			Bond Future	261.3292	261.5739	261.3292	261.5739	4,858
15/02/2024	R202 On 01-August-24			Bond Future	262.0654	262.3155	262.0654	262.3155	0
15/02/2024	R202 On 07-November-24			Bond Future	268.2376	268.4927	268.2376	268.4927	6
15/02/2024	R202 On 06-February-25			Bond Future	268.8664	269.1273	268.8664	269.1273	0
15/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2076.3500	2337.3000	2.0764	2.3373	0
15/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
15/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	R209 On 02-May-24			Bond Future	11.8800	11.9998	65.2305	64.6760	13,127
15/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	236.5200	168.4500	0.2365	0.1685	0
15/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3662.2100	4148.6300	3.6622	4.1486	0
15/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	244.3500	174.4200	0.2444	0.1744	0
15/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3620.0800	4104.6400	3.6201	4.1046	0
15/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	252.3700	180.5500	0.2524	0.1806	0
15/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3578.2000	4060.8700	3.5782	4.0609	0
15/02/2024	R209 On 01-August-24			Bond Future	11.9805	12.1048	66.6660	66.0992	1,690
15/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1643.5600	1409.8200	1.6436	1.4098	0
15/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2572.6900	2905.7100	2.5727	2.9057	0
15/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1665.6800	1429.9100	1.6657	1.4299	0
15/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2548.0400	2879.0300	2.5480	2.8790	0
15/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1687.9600	1450.1500	1.6880	1.4502	0
15/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2523.5900	2852.5400	2.5236	2.8525	0
15/02/2024	R209 On 07-November-24			Bond Future	12.1019	12.2313	65.0618	64.4816	5,237
15/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2928.1100	2624.3200	2.9281	2.6243	0
15/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2442.9100	2719.3200	2.4429	2.7193	0
15/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2953.7000	2648.3800	2.9537	2.6484	0
15/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2423.8700	2698.7500	2.4239	2.6988	0
15/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2979.3900	2672.5300	2.9794	2.6725	0
15/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2404.9800	2678.3200	2.4050	2.6783	0
15/02/2024	R209 On 06-February-25			Bond Future	12.2227	12.3572	66.4623	65.8694	0
15/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3680.1300	3354.3600	3.6801	3.3544	0
15/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2725.7300	2992.9000	2.7257	2.9929	0
15/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
15/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3397.0100	3400.8500	3.3970	3.4009	0
15/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3397.0100	3400.8500	3.3970	3.4009	0
15/02/2024	R210 On 02-May-24			Bond Future	234.4779	234.1976	234.4779	234.1976	198
15/02/2024	R210 On 01-August-24			Bond Future	239.6944	239.4076	239.6944	239.4076	300
15/02/2024	R210 On 07-November-24			Bond Future	242.0092	241.7153	242.0092	241.7153	60
15/02/2024	R210 On 06-February-25			Bond Future	247.2787	246.9775	247.2787	246.9775	0
15/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7668.6800	7367.5200	7.6687	7.3675	0
15/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/02/2024	R213 On 02-May-24			Bond Future	10.5939	10.7406	84.1500	83.5311	26,482
15/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	649.8700	471.6700	0.6499	0.4717	0
15/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1993.8500	2434.5500	1.9939	2.4346	0
15/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	665.3000	483.9700	0.6653	0.4840	0
15/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1966.0500	2403.6200	1.9661	2.4036	0
15/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	680.9600	496.4700	0.6810	0.4965	0
15/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1938.5000	2372.9100	1.9385	2.3729	0
15/02/2024	R213 On 01-August-24			Bond Future	10.6693	10.8233	86.0020	85.3694	0
15/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2306.6900	1964.2500	2.3067	1.9643	0
15/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1524.3600	1814.5300	1.5244	1.8145	0
15/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2331.4200	1986.8400	2.3314	1.9868	0
15/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1508.3200	1796.3500	1.5083	1.7964	0
15/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2356.2800	2009.5600	2.3563	2.0096	0
15/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1492.4400	1778.3300	1.4924	1.7783	0
15/02/2024	R213 On 07-November-24			Bond Future	10.7750	10.9377	84.4445	83.7969	16,163
15/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3372.9700	2985.5700	3.3730	2.9856	0
15/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1655.6900	1915.9300	1.6557	1.9159	0
15/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3398.7500	3009.7900	3.3988	3.0098	0
15/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1642.5100	1901.1900	1.6425	1.9012	0
15/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3424.3300	3033.8000	3.4243	3.0338	0
15/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1629.1600	1886.2700	1.6292	1.8863	0
15/02/2024	R213 On 06-February-25			Bond Future	10.8878	11.0595	86.2635	85.6016	0
15/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3770.1700	3378.7700	3.7702	3.3788	0
15/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2003.3300	2273.8100	2.0033	2.2738	0
15/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
15/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2904.3500	2907.6300	2.9044	2.9076	0
15/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2904.3500	2907.6300	2.9044	2.9076	0
15/02/2024	R214 On 02-May-24			Bond Future	12.2985	12.4284	60.3796	59.7708	22,992
15/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	152.2000	101.6400	0.1522	0.1016	0
15/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4329.0000	4887.2300	4.3290	4.8872	0
15/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	157.9000	105.7300	0.1579	0.1057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4282.2600	4838.8800	4.2823	4.8389	0
15/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	163.7700	109.9400	0.1638	0.1099	0
15/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4235.7500	4790.7100	4.2358	4.7907	0
15/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	989.7200	767.0700	0.9897	0.7671	10,000
15/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1842.5700	2228.7100	1.8426	2.2287	0
15/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1031.9200	802.6900	1.0319	0.8027	5,110
15/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1788.2600	2167.8200	1.7883	2.1678	0
15/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3142.1900	2698.8000	3.1422	2.6988	0
15/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	534.5900	699.9900	0.5346	0.7000	15,110
15/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5521.8500	4975.8400	5.5219	4.9758	0
15/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	161.8100	224.5900	0.1618	0.2246	15,110
15/02/2024	R214 On 01-August-24			Bond Future	12.3986	12.5331	61.7084	61.0862	0
15/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1586.1600	1337.8700	1.5862	1.3379	0
15/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2715.5600	3089.5100	2.7156	3.0895	0
15/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1607.8500	1357.3200	1.6079	1.3573	0
15/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2689.2500	3060.9600	2.6893	3.0610	0
15/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1629.8600	1377.0800	1.6299	1.3771	0
15/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2663.3200	3032.7800	2.6633	3.0328	0
15/02/2024	R214 On 07-November-24			Bond Future	12.5219	12.6618	59.8391	59.2021	0
15/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2904.1900	2574.8200	2.9042	2.5748	0
15/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2547.2600	2854.8900	2.5473	2.8549	0
15/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2929.7300	2598.6600	2.9297	2.5987	0
15/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2527.3300	2833.2600	2.5273	2.8333	0
15/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2955.5700	2622.8000	2.9556	2.6228	0
15/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2507.7400	2811.9700	2.5077	2.8120	0
15/02/2024	R214 On 06-February-25			Bond Future	12.6463	12.7915	61.1275	60.4766	0
15/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3363.0000	3026.0800	3.3630	3.0261	0
15/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3076.0800	3390.1000	3.0761	3.3901	0
15/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
15/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3488.6500	3492.5900	3.4887	3.4926	0
15/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3488.6500	3492.5900	3.4887	3.4926	0
15/02/2024	R248 On 02-May-24			Bond Future	12.4942	12.6348	73.3053	72.5162	245,556
15/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	67.7400	40.8300	0.0677	0.0408	0
15/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6778.8500	7540.9800	6.7789	7.5410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	85.6500	52.3800	0.0857	0.0524	0
15/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6400.7800	7156.5500	6.4008	7.1566	0
15/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	89.0000	54.5600	0.0890	0.0546	0
15/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6338.4700	7093.0700	6.3385	7.0931	0
15/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	92.4700	56.8200	0.0925	0.0568	0
15/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6276.3800	7029.7700	6.2764	7.0298	0
15/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1421.6800	1097.9900	1.4217	1.0980	0
15/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1959.4100	2424.7600	1.9594	2.4248	0
15/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4162.8700	3565.4200	4.1629	3.5654	0
15/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	557.1300	748.7200	0.5571	0.7487	0
15/02/2024	R248 On 01-August-24			Bond Future	12.6017	12.7477	74.9185	74.1120	13,000
15/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1764.0600	1460.7700	1.7641	1.4608	0
15/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3484.2800	3987.4900	3.4843	3.9875	0
15/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1789.2700	1483.0800	1.7893	1.4831	0
15/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3451.3100	3951.6200	3.4513	3.9516	0
15/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1814.4700	1505.3700	1.8145	1.5054	0
15/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3418.4100	3915.8100	3.4184	3.9158	0
15/02/2024	R248 On 07-November-24			Bond Future	12.7334	12.8856	72.2121	71.3865	0
15/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3420.2400	3001.0600	3.4202	3.0011	0
15/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3165.5300	3571.9300	3.1655	3.5719	0
15/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3450.6200	3029.2500	3.4506	3.0293	0
15/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3141.4800	3545.6900	3.1415	3.5457	0
15/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3481.1100	3057.5500	3.4811	3.0576	0
15/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3117.6200	3519.6400	3.1176	3.5196	0
15/02/2024	R248 On 06-February-25			Bond Future	12.8663	13.0248	73.7667	72.9231	0
15/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3446.7700	3052.6400	3.4468	3.0526	0
15/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4296.4800	4745.9600	4.2965	4.7460	0
15/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
15/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4229.7500	4234.5300	4.2298	4.2345	0
15/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4229.7500	4234.5300	4.2298	4.2345	0
15/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/02/2024	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
15/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0