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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
16/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	2025 On 02-May-24			Bond Future	179.4748	179.4732	179.4748	179.4732	9,015
16/02/2024	2025 On 01-August-24			Bond Future	181.6233	181.6334	181.6233	181.6334	0
16/02/2024	2025 On 07-November-24			Bond Future	185.9066	185.9116	185.9066	185.9116	75
16/02/2024	2029 On 02-May-24			Bond Future	129.4260	129.7655	129.4260	129.7655	7,165
16/02/2024	2029 On 01-August-24			Bond Future	132.2970	132.6525	132.2970	132.6525	728
16/02/2024	2029 On 07-November-24			Bond Future	134.0188	134.3788	134.0188	134.3788	66
16/02/2024	2029 On 06-February-25			Bond Future	136.9180	137.3051	136.9180	137.3051	0
16/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4518.0100	4905.1400	4.5180	4.9051	0
16/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
16/02/2024	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
16/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2030 On 02-May-24			Bond Future	10.1415	10.0986	92.9663	93.1391	135,834
16/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	345.6800	456.9600	0.3457	0.4570	1,000
16/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2308.5900	2247.1200	2.3086	2.2471	0
16/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	526.1400	660.1600	0.5261	0.6602	0
16/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1871.9300	1833.2000	1.8719	1.8332	0
16/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	539.9900	675.4900	0.5400	0.6755	0
16/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1844.8200	1807.5700	1.8448	1.8076	0
16/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	554.2300	691.0400	0.5542	0.6910	0
16/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1818.1200	1782.1800	1.8181	1.7822	0
16/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1154.1100	1325.6200	1.1541	1.3256	1,000
16/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1079.6400	1078.4000	1.0796	1.0784	0
16/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2367.4500	2555.6900	2.3675	2.5557	500
16/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	467.4600	482.9500	0.4675	0.4830	0
16/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2993.9600	3182.2600	2.9940	3.1823	1,080
16/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	314.5300	330.0800	0.3145	0.3301	0
16/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4001.6000	4186.7500	4.0016	4.1868	500
16/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	168.9100	181.3100	0.1689	0.1813	0
16/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6909.7700	7082.0200	6.9098	7.0820	0
16/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.5400	19.0400	0.0195	0.0190	1,000
16/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8479.6200	8652.3500	8.4796	8.6524	0
16/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.1500	4.1300	0.0042	0.0041	1,080
16/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11160.4900	11333.2500	11.1605	11.3333	0
16/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1600	0.1700	0.0002	0.0002	500
16/02/2024	2030 On 01-August-24			Bond Future	10.2149	10.1679	91.0005	91.1830	0
16/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1954.8200	2167.3700	1.9548	2.1674	0
16/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1355.1000	1385.1000	1.3551	1.3851	0
16/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1977.9600	2190.9700	1.9780	2.1910	0
16/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1339.7500	1370.2100	1.3398	1.3702	0
16/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2000.9900	2214.7000	2.0010	2.2147	0
16/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1324.3000	1355.4600	1.3243	1.3555	0
16/02/2024	2030 On 07-November-24			Bond Future	10.3017	10.2525	93.1223	93.3063	1,652
16/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3073.5300	3268.7500	3.0735	3.2688	0
16/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1455.1000	1466.3200	1.4551	1.4663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3097.7900	3293.2800	3.0978	3.2933	0
16/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1442.8500	1454.3400	1.4429	1.4543	0
16/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3122.1100	3317.8800	3.1221	3.3179	0
16/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1430.6900	1442.4600	1.4307	1.4425	0
16/02/2024	2030 On 06-February-25			Bond Future	10.3998	10.3437	91.1043	91.3056	0
16/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2920.6600	3182.9900	2.9207	3.1830	0
16/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1922.4500	1983.4000	1.9225	1.9834	0
16/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
16/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2559.2200	2562.1200	2.5592	2.5621	0
16/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2559.2200	2562.1200	2.5592	2.5621	0
16/02/2024	2032 On 02-May-24			Bond Future	11.0046	10.9626	86.5248	86.7221	126,409
16/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	193.4800	288.5100	0.1935	0.2885	8,500
16/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3586.0100	3483.6900	3.5860	3.4837	0
16/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	238.4400	346.2400	0.2384	0.3462	1,000
16/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3335.4000	3245.8500	3.3354	3.2459	0
16/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	421.4800	568.0400	0.4215	0.5680	0
16/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2639.2900	2588.5000	2.6393	2.5885	0
16/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	434.2300	582.7800	0.4342	0.5828	0
16/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2603.5200	2554.7200	2.6035	2.5547	0
16/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	447.3500	597.7600	0.4474	0.5978	0
16/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2568.1700	2521.2300	2.5682	2.5212	0
16/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	460.7300	612.9900	0.4607	0.6130	500
16/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2533.1000	2488.0100	2.5331	2.4880	0
16/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	488.1600	644.1900	0.4882	0.6442	500
16/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2463.7500	2422.4300	2.4638	2.4224	0
16/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	577.1000	743.8200	0.5771	0.7438	1,550
16/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2263.1700	2232.5400	2.2632	2.2325	0
16/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	968.8600	1165.8700	0.9689	1.1659	1,000
16/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1651.2900	1650.9500	1.6513	1.6510	0
16/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1536.7800	1753.2100	1.5368	1.7532	500
16/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1137.0200	1156.1000	1.1370	1.1561	0
16/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1884.0000	2105.8100	1.8840	2.1058	0
16/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	926.6000	951.0600	0.9266	0.9511	500
16/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2100.7100	2324.2600	2.1007	2.3243	0

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16/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	820.2000	846.4000	0.8202	0.8464	17,000
16/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2327.2600	2551.5000	2.3273	2.5515	1,550
16/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	725.2400	752.1300	0.7252	0.7521	0
16/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3986.9000	4206.3200	3.9869	4.2063	0
16/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	311.2000	333.2700	0.3112	0.3333	500
16/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8366.6500	8564.0100	8.3667	8.5640	0
16/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	37.0400	37.0500	0.0370	0.0371	1,000
16/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9487.0800	9682.9700	9.4871	9.6830	0
16/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	18.1800	16.7200	0.0182	0.0167	500
16/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10160.7300	10357.1900	10.1607	10.3572	0
16/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	10.8900	10.0000	0.0109	0.0100	1,550
16/02/2024	2032 On 01-August-24			Bond Future	11.0997	11.0545	88.4232	88.6305	0
16/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2128.6500	2236.3600	2.1287	2.2364	0
16/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1989.8200	1890.2600	1.9898	1.8903	0
16/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2153.9200	2262.1300	2.1539	2.2621	0
16/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1969.3800	1870.3200	1.9694	1.8703	0
16/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2179.1000	2288.0500	2.1791	2.2881	0
16/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1948.8800	1850.5600	1.9489	1.8506	0
16/02/2024	2032 On 07-November-24			Bond Future	11.2178	11.1708	86.3183	86.5278	1,525
16/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3233.2100	3406.2500	3.2332	3.4063	0
16/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2119.0500	2082.6500	2.1191	2.0827	0
16/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3260.0000	3433.5000	3.2600	3.4335	0
16/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2102.0500	2066.1100	2.1021	2.0661	0
16/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3286.6000	3461.1300	3.2866	3.4611	0
16/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2084.9000	2049.9900	2.0849	2.0500	0
16/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3703.0200	3884.7300	3.7030	3.8847	1,615
16/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1848.4500	1820.7200	1.8485	1.8207	0
16/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9336.4500	9509.8800	9.3365	9.5099	0
16/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	443.5500	407.5400	0.4436	0.4075	1,615
16/02/2024	2032 On 06-February-25			Bond Future	11.3424	11.2902	88.1638	88.3903	0
16/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3590.2700	4030.6200	3.5903	4.0306	0
16/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1974.2900	2188.0800	1.9743	2.1881	0
16/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
16/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3165.6000	3169.1800	3.1656	3.1692	0

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16/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3165.6000	3169.1800	3.1656	3.1692	0
16/02/2024	2033 On 02-May-24			Bond Future	121.4318	121.9459	121.4318	121.9459	2,042
16/02/2024	2033 On 01-August-24			Bond Future	124.1254	124.6590	124.1254	124.6590	5,737
16/02/2024	2033 On 07-November-24			Bond Future	125.5579	126.1004	125.5579	126.1004	0
16/02/2024	2033 On 06-February-25			Bond Future	128.2743	128.8466	128.2743	128.8466	0
16/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3334.3300	3906.5800	3.3343	3.9066	0
16/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
16/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2037 On 02-May-24			Bond Future	12.1633	12.1376	78.8126	78.9483	83,571
16/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	298.9900	321.4500	0.2990	0.3215	0
16/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4312.6600	4199.4600	4.3127	4.1995	0
16/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	308.4700	331.6600	0.3085	0.3317	0
16/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4265.3900	4152.9200	4.2654	4.1529	0
16/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	318.1700	342.0100	0.3182	0.3420	0
16/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4218.3900	4106.5700	4.2184	4.1066	0
16/02/2024	2037 On 01-August-24			Bond Future	12.2838	12.2561	76.2858	76.4296	72,241
16/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2000.3300	2075.6400	2.0003	2.0756	0
16/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3013.9600	2945.4900	3.0140	2.9455	0
16/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2025.4000	2101.4300	2.0254	2.1014	0
16/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2986.2600	2918.5100	2.9863	2.9185	0
16/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2050.8400	2127.3800	2.0508	2.1274	1,383
16/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2958.9800	2891.7400	2.9590	2.8917	0
16/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5452.4000	5566.2800	5.4524	5.5663	0
16/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1056.4700	1026.5700	1.0565	1.0266	1,383
16/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7923.6100	8011.1100	7.9236	8.0111	0
16/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	536.2400	479.9600	0.5362	0.4800	1,383
16/02/2024	2037 On 07-November-24			Bond Future	12.4172	12.3888	78.0641	78.2088	9,175
16/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3671.5000	3660.8800	3.6715	3.6609	0
16/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2900.6500	2745.3800	2.9007	2.7454	0
16/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3700.8200	3690.6500	3.7008	3.6907	0
16/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2879.9200	2725.1000	2.8799	2.7251	0

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16/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3730.2300	3720.2500	3.7302	3.7203	0
16/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2859.3200	2704.6900	2.8593	2.7047	0
16/02/2024	2037 On 06-February-25			Bond Future	12.5550	12.5231	75.4726	75.6317	0
16/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4253.4300	4331.5800	4.2534	4.3316	0
16/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3241.4900	3160.5500	3.2415	3.1606	0
16/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
16/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3939.1200	3943.5800	3.9391	3.9436	0
16/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3939.1200	3943.5800	3.9391	3.9436	0
16/02/2024	2038 On 02-May-24			Bond Future	132.6377	132.9660	132.6377	132.9660	5,122
16/02/2024	2038 On 01-August-24			Bond Future	133.5181	133.8623	133.5181	133.8623	0
16/02/2024	2038 On 07-November-24			Bond Future	136.6666	137.0150	136.6666	137.0150	0
16/02/2024	2038 On 06-February-25			Bond Future	137.5087	137.8841	137.5087	137.8841	0
16/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2278.6500	2654.0900	2.2787	2.6541	0
16/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
16/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2040 On 02-May-24			Bond Future	12.4822	12.4876	78.6188	78.5889	152,200
16/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	205.5400	178.9100	0.2055	0.1789	0
16/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5341.8200	5345.0600	5.3418	5.3451	0
16/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	212.7900	185.5900	0.2128	0.1856	0
16/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5287.8800	5290.5500	5.2879	5.2906	0
16/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	220.2300	192.4600	0.2202	0.1925	0
16/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5234.2100	5236.3100	5.2342	5.2363	0
16/02/2024	2040 On 01-August-24			Bond Future	12.6076	12.6123	75.8374	75.8119	3,312
16/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1919.8700	1847.8500	1.9199	1.8479	0
16/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3509.3300	3462.8100	3.5093	3.4628	0
16/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1944.9800	1872.7800	1.9450	1.8728	0
16/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3478.3100	3431.6100	3.4783	3.4316	0
16/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1970.4500	1897.8700	1.9705	1.8979	0
16/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3447.7200	3400.6400	3.4477	3.4006	0
16/02/2024	2040 On 07-November-24			Bond Future	12.7456	12.7509	77.6051	77.5766	8,677
16/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3669.2500	3567.7000	3.6693	3.5677	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3167.7600	3094.7200	3.1678	3.0947	0
16/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3699.1900	3597.6400	3.6992	3.5976	0
16/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3144.8900	3071.8500	3.1449	3.0719	0
16/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3729.4900	3627.9400	3.7295	3.6279	0
16/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3122.4400	3049.4000	3.1224	3.0494	0
16/02/2024	2040 On 06-February-25			Bond Future	12.8873	12.8907	74.7529	74.7350	0
16/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4144.4000	4039.3600	4.1444	4.0394	0
16/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3816.8300	3729.7000	3.8168	3.7297	0
16/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
16/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4175.9800	4180.7000	4.1760	4.1807	0
16/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4175.9800	4180.7000	4.1760	4.1807	0
16/02/2024	2044 On 02-May-24			Bond Future	12.5794	12.5848	74.5979	74.5679	81,600
16/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	184.5100	161.7700	0.1845	0.1618	0
16/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5659.4400	5666.7300	5.6594	5.6667	0
16/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	191.1800	167.9400	0.1912	0.1679	0
16/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5603.5900	5610.3800	5.6036	5.6104	0
16/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	198.0400	174.2800	0.1980	0.1743	0
16/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5548.0100	5554.2800	5.5480	5.5543	0
16/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1602.5600	1542.9900	1.6026	1.5430	0
16/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2044.8800	2015.3400	2.0449	2.0153	4,200
16/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2364.9500	2303.9200	2.3650	2.3039	0
16/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1429.5100	1398.5100	1.4295	1.3985	10,030
16/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3250.3200	3191.3900	3.2503	3.1914	0
16/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	980.4400	951.5400	0.9804	0.9515	10,030
16/02/2024	2044 On 01-August-24			Bond Future	12.7013	12.7060	71.8535	71.8276	31,914
16/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1571.0800	1509.4800	1.5711	1.5095	0
16/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3929.5300	3893.8100	3.9295	3.8938	0
16/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1593.9300	1532.0900	1.5939	1.5321	0
16/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3894.9100	3858.9500	3.8949	3.8590	0
16/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1616.9600	1554.7000	1.6170	1.5547	0
16/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3860.5300	3824.1500	3.8605	3.8242	0
16/02/2024	2044 On 07-November-24			Bond Future	12.8347	12.8401	73.5283	73.4995	0
16/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3648.7500	3556.7900	3.6488	3.5568	0
16/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3300.6600	3237.4900	3.3007	3.2375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3678.6600	3586.6900	3.6787	3.5867	0
16/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3277.5000	3214.3200	3.2775	3.2143	0
16/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3708.6700	3616.6800	3.7087	3.6167	0
16/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3254.5100	3191.3100	3.2545	3.1913	0
16/02/2024	2044 On 06-February-25			Bond Future	12.9713	12.9749	70.7142	70.6954	0
16/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4087.7500	3996.8400	4.0878	3.9968	0
16/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3832.7100	3760.5600	3.8327	3.7606	0
16/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
16/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4275.3900	4280.2300	4.2754	4.2802	0
16/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4275.3900	4280.2300	4.2754	4.2802	0
16/02/2024	2046 On 02-May-24			Bond Future	114.0907	114.4670	114.0907	114.4670	16,140
16/02/2024	2046 On 01-August-24			Bond Future	116.6215	117.0137	116.6215	117.0137	0
16/02/2024	2046 On 07-November-24			Bond Future	117.1742	117.5723	117.1742	117.5723	0
16/02/2024	2046 On 06-February-25			Bond Future	119.7083	120.1318	119.7083	120.1318	0
16/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5698.2500	6121.7600	5.6983	6.1218	0
16/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
16/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2050 On 02-May-24			Bond Future	115.6583	115.7806	115.6583	115.7806	14,107
16/02/2024	2050 On 01-August-24			Bond Future	115.9273	116.0599	115.9273	116.0599	0
16/02/2024	2050 On 07-November-24			Bond Future	118.6609	118.7931	118.6609	118.7931	0
16/02/2024	2050 On 06-February-25			Bond Future	118.8711	119.0231	118.8711	119.0231	0
16/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3271.0500	3423.1300	3.2711	3.4231	0
16/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
16/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	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
16/02/2024	AL37 On 02-May-24			Index Future	952.2720	954.0270	952.2720	954.0270	0
16/02/2024	AL37 On 01-August-24			Index Future	973.1670	975.0230	973.1670	975.0230	0
16/02/2024	AL37 On 07-November-24			Index Future	995.8820	997.7540	995.8820	997.7540	0
16/02/2024	AL37 On 06-February-25			Index Future	1017.2170	1019.2720	1017.2170	1,019.2720	0
16/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
16/02/2024	AL7T On 02-May-24			Index Future	1102.0990	1104.0840	1102.0990	1,104.0840	0
16/02/2024	AL7T On 01-August-24			Index Future	1126.2820	1128.3820	1126.2820	1,128.3820	0
16/02/2024	AL7T On 07-November-24			Index Future	1152.5700	1154.6890	1152.5700	1,154.6890	0
16/02/2024	AL7T On 06-February-25			Index Future	1177.2630	1179.5910	1177.2630	1,179.5910	0
16/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
16/02/2024	ALBI On 02-May-24			Index Future	956.2730	957.2490	956.2730	957.2490	97
16/02/2024	ALBI On 01-August-24			Index Future	977.2560	978.3160	977.2560	978.3160	0
16/02/2024	ALBI On 07-November-24			Index Future	1000.0660	1001.1230	1000.0660	1,001.1230	0
16/02/2024	ALBI On 06-February-25			Index Future	1021.4910	1022.7140	1021.4910	1,022.7140	0
16/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
16/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	ES33 On 02-May-24			Bond Future	12.5689	12.5641	73.6196	73.6408	0
16/02/2024	ES33 On 01-August-24			Bond Future	12.7131	12.7070	75.2527	75.2791	0
16/02/2024	ES33 On 07-November-24			Bond Future	12.8894	12.8834	73.2238	73.2486	0
16/02/2024	ES33 On 06-February-25			Bond Future	13.0734	13.0646	74.8055	74.8414	0
16/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1073.8600	1109.8400	1.0739	1.1098	0
16/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
16/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	ES42 On 02-May-24			Bond Future	13.0999	13.1107	68.7488	68.6944	0
16/02/2024	ES42 On 01-August-24			Bond Future	13.2354	13.2457	70.2736	70.2225	0
16/02/2024	ES42 On 07-November-24			Bond Future	13.3964	13.4076	67.6614	67.6070	0
16/02/2024	ES42 On 06-February-25			Bond Future	13.5562	13.5658	69.1210	69.0753	0
16/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	727.5600	681.8600	0.7276	0.6819	0
16/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
16/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 02-May-24			GOVI	942.3100	943.3580	942.3100	943.3580	725
16/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	86600.0000	76120.0000	8.6600	7.6120	0
16/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	86700.0000	76220.0000	8.6700	7.6220	0
16/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	86800.0000	76320.0000	8.6800	7.6320	0
16/02/2024	GOVI On 01-August-24			GOVI	962.9870	964.1200	962.9870	964.1200	0
16/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	196170.0000	207500.0000	19.6170	20.7500	0
16/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	196070.0000	207400.0000	19.6070	20.7400	0
16/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	195970.0000	207300.0000	19.5970	20.7300	0
16/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 07-November-24			GOVI	985.4650	986.5960	985.4650	986.5960	0
16/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	366850.0000	378160.0000	36.6850	37.8160	0
16/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	366750.0000	378060.0000	36.6750	37.8060	0
16/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	366650.0000	377960.0000	36.6650	37.7960	0
16/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 06-February-25			GOVI	1006.5770	1007.8740	1006.5770	1,007.8740	0
16/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	345770.0000	358740.0000	34.5770	35.8740	0
16/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
16/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/02/2024	IGOV On 02-May-24			Index Future	348.9360	349.7620	348.9360	349.7620	590
16/02/2024	IGOV On 01-August-24			Index Future	356.6760	357.5440	356.6760	357.5440	0
16/02/2024	IGOV On 07-November-24			Index Future	365.0900	365.9680	365.0900	365.9680	0
16/02/2024	IGOV On 06-February-25			Index Future	372.9910	373.9410	372.9910	373.9410	0
16/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
16/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
16/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
16/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
16/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2900	8.3000	91.7100	91.7000	0
16/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2100	8.2400	91.7900	91.7600	0
16/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2100	8.2400	91.7900	91.7600	0
16/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0300	8.0900	91.9700	91.9100	0
16/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6800	7.7500	92.3200	92.2500	0
16/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6300	7.6600	92.3700	92.3400	0
16/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5000	7.5200	92.5000	92.4800	0
16/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5600	7.5700	92.4400	92.4300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5600	7.5900	92.4400	92.4100	0
16/02/2024	R035 On 02-May-24			Bond Future	11.7572	11.7365	84.2382	84.3475	159,353
16/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	442.5700	426.9100	0.4426	0.4269	0
16/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3516.7500	3391.7700	3.5168	3.3918	0
16/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	455.1300	439.3800	0.4551	0.4394	0
16/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3473.7400	3348.6700	3.4737	3.3487	0
16/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	467.8200	452.2200	0.4678	0.4522	0
16/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3430.9200	3306.0000	3.4309	3.3060	0
16/02/2024	R035 On 01-August-24			Bond Future	11.8631	11.8406	86.0866	86.2038	0
16/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2223.9500	2214.7300	2.2240	2.2147	0
16/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2604.4100	2477.9400	2.6044	2.4779	0
16/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2251.1000	2242.3000	2.2511	2.2423	0
16/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2579.4000	2453.3500	2.5794	2.4534	0
16/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2278.4200	2270.0300	2.2784	2.2700	0
16/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2554.6000	2428.9600	2.5546	2.4290	0
16/02/2024	R035 On 07-November-24			Bond Future	11.9961	11.9729	83.5794	83.6968	19,854
16/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3553.4600	3608.6100	3.5535	3.6086	0
16/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2677.5500	2615.2900	2.6776	2.6153	0
16/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3582.9000	3638.3700	3.5829	3.6384	0
16/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2657.0300	2595.0900	2.6570	2.5951	0
16/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3612.7300	3668.5100	3.6127	3.6685	0
16/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2636.9400	2575.3100	2.6369	2.5753	0
16/02/2024	R035 On 06-February-25			Bond Future	12.1356	12.1090	85.3670	85.4991	0
16/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3962.7300	4345.2000	3.9627	4.3452	0
16/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2616.8400	2867.2400	2.6168	2.8672	0
16/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
16/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3751.2700	3755.5200	3.7513	3.7555	0
16/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3751.2700	3755.5200	3.7513	3.7555	0
16/02/2024	R053 On 02-May-24			Bond Future	12.4484	12.4589	94.7345	94.6572	5,189
16/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4925.8800	4826.8500	4.9259	4.8269	0
16/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	902.6800	881.0000	0.9027	0.8810	0
16/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4978.3800	4879.5500	4.9784	4.8796	0
16/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	887.6600	866.1800	0.8877	0.8662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5031.1500	4932.2600	5.0312	4.9323	0
16/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	873.0100	851.4700	0.8730	0.8515	0
16/02/2024	R053 On 01-August-24			Bond Future	12.5597	12.5698	96.8131	96.7402	0
16/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5934.6700	5831.6100	5.9347	5.8316	0
16/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1985.7200	1955.5600	1.9857	1.9556	0
16/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5981.9400	5878.8800	5.9819	5.8789	0
16/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1966.5300	1936.3700	1.9665	1.9364	0
16/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6029.2900	5926.2500	6.0293	5.9263	0
16/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1947.5200	1917.3800	1.9475	1.9174	0
16/02/2024	R053 On 07-November-24			Bond Future	12.6908	12.7018	93.1986	93.1210	0
16/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4741.2400	4615.6700	4.7412	4.6157	0
16/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4044.9100	3996.9000	4.0449	3.9969	0
16/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4780.9800	4655.2900	4.7810	4.6553	0
16/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4015.0000	3966.8700	4.0150	3.9669	0
16/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4820.8500	4695.0300	4.8209	4.6950	0
16/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3985.3100	3937.0500	3.9853	3.9371	0
16/02/2024	R053 On 06-February-25			Bond Future	12.8223	12.8317	95.1899	95.1244	0
16/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5592.7400	5471.5200	5.5927	5.4715	0
16/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4783.1300	4727.4600	4.7831	4.7275	0
16/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
16/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5500.0700	5506.3000	5.5001	5.5063	0
16/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5500.0700	5506.3000	5.5001	5.5063	0
16/02/2024	R186 On 02-May-24			Bond Future	8.8823	8.8406	107.6501	107.7482	94,095
16/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	12.5700	27.5800	0.0126	0.0276	0
16/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2137.7400	2054.6300	2.1377	2.0546	0
16/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	13.4100	29.0200	0.0134	0.0290	0
16/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2114.4600	2031.9500	2.1145	2.0320	0
16/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	14.3100	30.5200	0.0143	0.0305	0
16/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2091.2400	2009.3300	2.0912	2.0093	0
16/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2059.5000	2160.0900	2.0595	2.1601	2,030
16/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	90.7400	93.2100	0.0907	0.0932	0
16/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3510.5200	3609.6500	3.5105	3.6097	0
16/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	19.1600	20.1700	0.0192	0.0202	2,030
16/02/2024	R186 On 01-August-24			Bond Future	8.8777	8.8279	104.7039	104.8110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	599.4200	644.9500	0.5994	0.6450	0
16/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1025.0100	963.4800	1.0250	0.9635	0
16/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	610.2900	656.3000	0.6103	0.6563	0
16/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1014.3000	953.2500	1.0143	0.9533	0
16/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	620.9800	667.4700	0.6210	0.6675	0
16/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1003.4100	942.8400	1.0034	0.9428	0
16/02/2024	R186 On 07-November-24			Bond Future	8.8891	8.8339	107.1457	107.2520	44,477
16/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1271.4800	1356.8200	1.2715	1.3568	0
16/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	809.8000	788.8200	0.8098	0.7888	0
16/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1284.1300	1369.7200	1.2841	1.3697	0
16/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	803.3400	782.6100	0.8033	0.7826	0
16/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1296.8100	1382.6600	1.2968	1.3827	0
16/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	796.9200	776.4500	0.7969	0.7765	0
16/02/2024	R186 On 06-February-25			Bond Future	8.9230	8.8506	104.1218	104.2456	0
16/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1164.3800	1240.6900	1.1644	1.2407	0
16/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	981.6900	934.1400	0.9817	0.9341	0
16/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
16/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	967.8500	968.9500	0.9679	0.9690	0
16/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	983.0500	984.1500	0.9831	0.9842	0
16/02/2024	R202 On 02-May-24			Bond Future	260.6461	261.3292	260.6461	261.3292	4,848
16/02/2024	R202 On 01-August-24			Bond Future	261.3502	262.0654	261.3502	262.0654	0
16/02/2024	R202 On 07-November-24			Bond Future	267.5134	268.2376	267.5134	268.2376	6
16/02/2024	R202 On 06-February-25			Bond Future	268.0884	268.8664	268.0884	268.8664	0
16/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1298.4200	2076.3500	1.2984	2.0764	0
16/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
16/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R209 On 02-May-24			Bond Future	11.8852	11.8800	65.2066	65.2305	13,127
16/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	240.0300	236.5200	0.2400	0.2365	0
16/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3689.6000	3662.2100	3.6896	3.6622	0
16/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	247.8900	244.3500	0.2479	0.2444	0
16/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3647.5000	3620.0800	3.6475	3.6201	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	255.8600	252.3700	0.2559	0.2524	0
16/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3605.5700	3578.2000	3.6056	3.5782	0
16/02/2024	R209 On 01-August-24			Bond Future	11.9867	11.9805	66.6374	66.6660	1,690
16/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1626.2100	1643.5600	1.6262	1.6436	0
16/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2583.9700	2572.6900	2.5840	2.5727	0
16/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1648.0400	1665.6800	1.6480	1.6657	0
16/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2559.0300	2548.0400	2.5590	2.5480	0
16/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1670.0300	1687.9600	1.6700	1.6880	0
16/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2534.2900	2523.5900	2.5343	2.5236	0
16/02/2024	R209 On 07-November-24			Bond Future	12.1079	12.1019	65.0346	65.0618	5,237
16/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2993.7300	2928.1100	2.9937	2.9281	0
16/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2535.8100	2442.9100	2.5358	2.4429	0
16/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3019.1800	2953.7000	3.0192	2.9537	0
16/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2516.6300	2423.8700	2.5166	2.4239	0
16/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3044.7100	2979.3900	3.0447	2.9794	0
16/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2497.5800	2404.9800	2.4976	2.4050	0
16/02/2024	R209 On 06-February-25			Bond Future	12.2311	12.2227	66.4250	66.4623	0
16/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3513.1800	3680.1300	3.5132	3.6801	0
16/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2596.1700	2725.7300	2.5962	2.7257	0
16/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
16/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3393.1700	3397.0100	3.3932	3.3970	0
16/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3393.1700	3397.0100	3.3932	3.3970	0
16/02/2024	R210 On 02-May-24			Bond Future	234.4242	234.4779	234.4242	234.4779	198
16/02/2024	R210 On 01-August-24			Bond Future	239.6242	239.6944	239.6242	239.6944	300
16/02/2024	R210 On 07-November-24			Bond Future	241.9444	242.0092	241.9444	242.0092	60
16/02/2024	R210 On 06-February-25			Bond Future	247.1776	247.2787	247.1776	247.2787	0
16/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7567.5600	7668.6800	7.5676	7.6687	0
16/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
16/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/02/2024	R213 On 02-May-24			Bond Future	10.6413	10.5939	83.9495	84.1500	26,482
16/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	521.6600	649.8700	0.5217	0.6499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2066.1600	1993.8500	2.0662	1.9939	0
16/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	535.7900	665.3000	0.5358	0.6653	0
16/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2037.0600	1966.0500	2.0371	1.9661	0
16/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	550.3000	680.9600	0.5503	0.6810	0
16/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2008.3600	1938.5000	2.0084	1.9385	0
16/02/2024	R213 On 01-August-24			Bond Future	10.7204	10.6693	85.7916	86.0020	0
16/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2083.4500	2306.6900	2.0835	2.3067	0
16/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1511.5400	1524.3600	1.5115	1.5244	0
16/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2107.3900	2331.4200	2.1074	2.3314	0
16/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1494.7100	1508.3200	1.4947	1.5083	0
16/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2131.4600	2356.2800	2.1315	2.3563	0
16/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1478.0400	1492.4400	1.4780	1.4924	0
16/02/2024	R213 On 07-November-24			Bond Future	10.8283	10.7750	84.2317	84.4445	16,163
16/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3195.7000	3372.9700	3.1957	3.3730	0
16/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1691.2000	1655.6900	1.6912	1.6557	0
16/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3221.0500	3398.7500	3.2211	3.3988	0
16/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1677.5900	1642.5100	1.6776	1.6425	0
16/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3246.2100	3424.3300	3.2462	3.4243	0
16/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1663.8200	1629.1600	1.6638	1.6292	0
16/02/2024	R213 On 06-February-25			Bond Future	10.9472	10.8878	86.0339	86.2635	0
16/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3314.9200	3770.1700	3.3149	3.7702	0
16/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1777.6500	2003.3300	1.7777	2.0033	0
16/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
16/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2901.0600	2904.3500	2.9011	2.9044	0
16/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2901.0600	2904.3500	2.9011	2.9044	0
16/02/2024	R214 On 02-May-24			Bond Future	12.2880	12.2985	60.4291	60.3796	22,992
16/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	177.5000	152.2000	0.1775	0.1522	0
16/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4304.8000	4329.0000	4.3048	4.3290	0
16/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	183.7700	157.9000	0.1838	0.1579	0
16/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4258.6300	4282.2600	4.2586	4.2823	0
16/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	190.2000	163.7700	0.1902	0.1638	0
16/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4212.6800	4235.7500	4.2127	4.2358	0
16/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1051.1900	989.7200	1.0512	0.9897	10,000
16/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1854.5400	1842.5700	1.8545	1.8426	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1094.1300	1031.9200	1.0941	1.0319	5,110
16/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1800.9700	1788.2600	1.8010	1.7883	0
16/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3211.3400	3142.1900	3.2113	3.1422	0
16/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	554.2400	534.5900	0.5542	0.5346	15,110
16/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5582.6100	5521.8500	5.5826	5.5219	0
16/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	173.0700	161.8100	0.1731	0.1618	15,110
16/02/2024	R214 On 01-August-24			Bond Future	12.3886	12.3986	61.7551	61.7084	0
16/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1592.0300	1586.1600	1.5920	1.5862	0
16/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2674.7600	2715.5600	2.6748	2.7156	0
16/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1613.8700	1607.8500	1.6139	1.6079	0
16/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2648.6000	2689.2500	2.6486	2.6893	0
16/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1635.7000	1629.8600	1.6357	1.6299	0
16/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2622.4900	2663.3200	2.6225	2.6633	0
16/02/2024	R214 On 07-November-24			Bond Future	12.5111	12.5219	59.8887	59.8391	0
16/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3000.9300	2904.1900	3.0009	2.9042	0
16/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2594.4000	2547.2600	2.5944	2.5473	0
16/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3026.5400	2929.7300	3.0265	2.9297	0
16/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2574.5400	2527.3300	2.5745	2.5273	0
16/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3052.4400	2955.5700	3.0524	2.9556	0
16/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2555.0100	2507.7400	2.5550	2.5077	0
16/02/2024	R214 On 06-February-25			Bond Future	12.6370	12.6463	61.1695	61.1275	0
16/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3387.2000	3363.0000	3.3872	3.3630	0
16/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3058.3300	3076.0800	3.0583	3.0761	0
16/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
16/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3484.7100	3488.6500	3.4847	3.4887	0
16/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3484.7100	3488.6500	3.4847	3.4887	0
16/02/2024	R248 On 02-May-24			Bond Future	12.4991	12.4942	73.2775	73.3053	245,556
16/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	77.9100	67.7400	0.0779	0.0677	0
16/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6816.7900	6778.8500	6.8168	6.7789	0
16/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	97.4800	85.6500	0.0975	0.0857	0
16/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6440.3800	6400.7800	6.4404	6.4008	0
16/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	101.0800	89.0000	0.1011	0.0890	0
16/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6378.3200	6338.4700	6.3783	6.3385	0
16/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	104.8400	92.4700	0.1048	0.0925	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6316.5200	6276.3800	6.3165	6.2764	0
16/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1453.8300	1421.6800	1.4538	1.4217	0
16/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2019.3300	1959.4100	2.0193	1.9594	0
16/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4172.1900	4162.8700	4.1722	4.1629	0
16/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	594.2200	557.1300	0.5942	0.5571	0
16/02/2024	R248 On 01-August-24			Bond Future	12.6077	12.6017	74.8854	74.9185	13,000
16/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1800.3100	1764.0600	1.8003	1.7641	0
16/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3553.6800	3484.2800	3.5537	3.4843	0
16/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1825.5000	1789.2700	1.8255	1.7893	0
16/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3520.6900	3451.3100	3.5207	3.4513	0
16/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1850.6700	1814.4700	1.8507	1.8145	0
16/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3487.7600	3418.4100	3.4878	3.4184	0
16/02/2024	R248 On 07-November-24			Bond Future	12.7392	12.7334	72.1804	72.2121	0
16/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3475.1000	3420.2400	3.4751	3.4202	0
16/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3252.1100	3165.5300	3.2521	3.1655	0
16/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3505.3500	3450.6200	3.5054	3.4506	0
16/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3227.9300	3141.4800	3.2279	3.1415	0
16/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3535.4600	3481.1100	3.5355	3.4811	0
16/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3203.6900	3117.6200	3.2037	3.1176	0
16/02/2024	R248 On 06-February-25			Bond Future	12.8743	12.8663	73.7238	73.7667	0
16/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3498.7700	3446.7700	3.4988	3.4468	0
16/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4391.3800	4296.4800	4.3914	4.2965	0
16/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
16/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4224.9700	4229.7500	4.2250	4.2298	0
16/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4224.9700	4229.7500	4.2250	4.2298	0
16/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0