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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
21/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	2025 On 02-May-24			Bond Future	179.3241	179.4242	179.3241	179.4242	9,015
21/02/2024	2025 On 01-August-24			Bond Future	181.4700	181.5719	181.4700	181.5719	0
21/02/2024	2025 On 07-November-24			Bond Future	185.7528	185.8552	185.7528	185.8552	75
21/02/2024	2029 On 02-May-24			Bond Future	129.3923	129.4187	129.3923	129.4187	7,165
21/02/2024	2029 On 01-August-24			Bond Future	132.2630	132.2898	132.2630	132.2898	728
21/02/2024	2029 On 07-November-24			Bond Future	133.9863	134.0123	133.9863	134.0123	66
21/02/2024	2029 On 06-February-25			Bond Future	136.8872	136.9124	136.8872	136.9124	0
21/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4487.2300	4512.3700	4.4872	4.5124	0
21/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2029 On 02-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
21/02/2024	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
21/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2030 On 02-May-24			Bond Future	10.0589	10.1607	93.2991	92.8891	135,060
21/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	400.6600	307.6800	0.4007	0.3077	1,000
21/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2030.7600	2347.8000	2.0308	2.3478	0
21/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	604.4300	477.8300	0.6044	0.4778	0
21/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1617.4100	1900.8300	1.6174	1.9008	0
21/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	619.9700	491.0100	0.6200	0.4910	0
21/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1591.9900	1873.0500	1.5920	1.8731	0
21/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	635.9100	504.5700	0.6359	0.5046	0
21/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1566.9900	1845.6700	1.5670	1.8457	0
21/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1296.8800	1084.8900	1.2969	1.0849	1,000
21/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	889.6000	1087.6300	0.8896	1.0876	0
21/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2591.4200	2284.3400	2.5914	2.2843	500
21/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	358.6200	461.5600	0.3586	0.4616	0
21/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3245.6600	2909.1100	3.2457	2.9091	1,080
21/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	233.4200	306.8900	0.2334	0.3069	0
21/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4284.6000	3916.8900	4.2846	3.9169	500
21/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	119.1000	161.4100	0.1191	0.1614	0
21/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7234.4900	6830.2700	7.2345	6.8303	0
21/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	11.4500	17.2500	0.0115	0.0173	1,000
21/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8810.4000	8401.7100	8.8104	8.4017	0
21/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.1200	3.4500	0.0021	0.0035	1,080
21/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11493.2000	11083.2400	11.4932	11.0832	0
21/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	500
21/02/2024	2030 On 01-August-24			Bond Future	10.1274	10.2352	91.3409	90.9217	0
21/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2129.2500	1890.8900	2.1293	1.8909	0
21/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1189.0900	1369.9400	1.1891	1.3699	0
21/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2153.6400	1913.7500	2.1536	1.9138	0
21/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1174.9900	1354.3100	1.1750	1.3543	0
21/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2177.9200	1936.5100	2.1779	1.9365	0
21/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1160.7900	1338.5900	1.1608	1.3386	0
21/02/2024	2030 On 07-November-24			Bond Future	10.2082	10.3231	93.4723	93.0423	1,652
21/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3278.2900	3007.7400	3.2783	3.0077	0
21/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1309.8900	1469.2800	1.3099	1.4693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3303.4200	3031.8200	3.3034	3.0318	0
21/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1298.5100	1456.8500	1.2985	1.4569	0
21/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3328.6200	3055.9700	3.3286	3.0560	0
21/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1287.2300	1444.5200	1.2872	1.4445	0
21/02/2024	2030 On 06-February-25			Bond Future	10.2999	10.4224	91.4633	91.0232	0
21/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3116.3400	2860.6400	3.1163	2.8606	0
21/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1759.0900	1943.4900	1.7591	1.9435	0
21/02/2024	2030 On 02-May-25			Bond Future	9.9300	9.9300	94.9449	94.9449	0
21/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2544.6800	2547.5900	2.5447	2.5476	0
21/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2544.6800	2547.5900	2.5447	2.5476	0
21/02/2024	2032 On 02-May-24			Bond Future	10.8903	10.9972	87.0637	86.5596	126,409
21/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	251.0400	181.3700	0.2510	0.1814	8,500
21/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3104.6300	3539.1000	3.1046	3.5391	0
21/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	307.2000	225.0300	0.3072	0.2250	1,000
21/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2865.2200	3287.1900	2.8652	3.2872	0
21/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	531.2500	404.7400	0.5313	0.4047	0
21/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2210.1200	2587.7500	2.2101	2.5878	0
21/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	546.5900	417.3200	0.5466	0.4173	0
21/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2176.9400	2551.8100	2.1769	2.5518	0
21/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	562.3400	430.2900	0.5623	0.4303	0
21/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2144.2200	2516.3100	2.1442	2.5163	0
21/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	578.3900	443.5300	0.5784	0.4435	500
21/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2111.8200	2481.1000	2.1118	2.4811	0
21/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	611.2000	470.6800	0.6112	0.4707	500
21/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2047.8500	2411.4700	2.0479	2.4115	0
21/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	716.8700	558.9300	0.7169	0.5589	1,550
21/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1864.0000	2210.2000	1.8640	2.2102	0
21/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1171.8300	950.1900	1.1718	0.9502	1,000
21/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1315.3200	1597.8200	1.3153	1.5978	0
21/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1810.3900	1521.0900	1.8104	1.5211	500
21/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	871.6900	1086.5300	0.8717	1.0865	0
21/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2192.3800	1871.1000	2.1924	1.8711	0
21/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	696.0400	878.9000	0.6960	0.8789	500
21/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2428.2500	2089.7300	2.4283	2.0897	0

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21/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	608.8000	774.4200	0.6088	0.7744	17,000
21/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2672.9400	2318.3300	2.6729	2.3183	1,550
21/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	531.9800	681.5100	0.5320	0.6815	0
21/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4425.7700	3992.9100	4.4258	3.9929	0
21/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	211.1300	282.4100	0.2111	0.2824	500
21/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8889.5800	8394.8800	8.8896	8.3949	0
21/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	21.0300	30.4700	0.0210	0.0305	1,000
21/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10017.5200	9518.1600	10.0175	9.5182	0
21/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	9.6800	14.4600	0.0097	0.0145	500
21/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10694.3000	10193.0900	10.6943	10.1931	0
21/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	5.5200	8.4500	0.0055	0.0085	1,550
21/02/2024	2032 On 01-August-24			Bond Future	10.9799	11.0919	88.9743	88.4589	0
21/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2397.3200	2122.5700	2.3973	2.1226	0
21/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1707.3800	1948.0300	1.7074	1.9480	0
21/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2424.5300	2147.9500	2.4245	2.1480	0
21/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1688.8800	1927.7000	1.6889	1.9277	0
21/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2451.6400	2173.2500	2.4516	2.1733	0
21/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1670.3100	1907.3200	1.6703	1.9073	0
21/02/2024	2032 On 07-November-24			Bond Future	11.0914	11.2095	86.8838	86.3555	1,525
21/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3547.3300	3235.1700	3.5473	3.2352	0
21/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1867.6800	2083.8900	1.8677	2.0839	0
21/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3575.5600	3262.0700	3.5756	3.2621	0
21/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1852.1200	2067.0000	1.8521	2.0670	0
21/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3603.6000	3288.7700	3.6036	3.2888	0
21/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1836.4100	2049.9500	1.8364	2.0500	0
21/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4040.9000	3706.7600	4.0409	3.7068	1,615
21/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1620.8400	1815.0700	1.6208	1.8151	0
21/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9830.0300	9358.2000	9.8300	9.3582	0
21/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	371.6400	428.1800	0.3716	0.4282	1,615
21/02/2024	2032 On 06-February-25			Bond Future	11.2093	11.3335	88.7430	88.2023	0
21/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3934.2300	3598.9900	3.9342	3.5990	0
21/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1739.0500	1944.4800	1.7391	1.9445	0
21/02/2024	2032 On 02-May-25			Bond Future	10.9100	10.9100	88.1512	88.1512	0
21/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3147.6100	3151.2200	3.1476	3.1512	0

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21/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3147.6100	3151.2200	3.1476	3.1512	0
21/02/2024	2033 On 02-May-24			Bond Future	122.3293	121.4976	122.3293	121.4976	2,042
21/02/2024	2033 On 01-August-24			Bond Future	125.0434	124.1930	125.0434	124.1930	5,737
21/02/2024	2033 On 07-November-24			Bond Future	126.4996	125.6278	126.4996	125.6278	0
21/02/2024	2033 On 06-February-25			Bond Future	129.2387	128.3466	129.2387	128.3466	0
21/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4298.6500	3406.6200	4.2987	3.4066	0
21/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
21/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2037 On 02-May-24			Bond Future	12.0124	12.1503	79.6145	78.8811	83,373
21/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	408.7100	285.6600	0.4087	0.2857	0
21/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3620.5600	4230.8800	3.6206	4.2309	0
21/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	421.0000	294.9900	0.4210	0.2950	0
21/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3576.1000	4183.4600	3.5761	4.1835	0
21/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	433.5500	304.5300	0.4336	0.3045	0
21/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3531.9500	4136.3000	3.5320	4.1363	0
21/02/2024	2037 On 01-August-24			Bond Future	12.1268	12.2703	77.1055	76.3559	73,191
21/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2354.1700	2002.6300	2.3542	2.0026	0
21/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2548.1100	2946.1800	2.5481	2.9462	0
21/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2382.0200	2027.8900	2.3820	2.0279	0
21/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2523.1900	2918.6700	2.5232	2.9187	0
21/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2410.2200	2053.5000	2.4102	2.0535	1,383
21/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2498.6700	2891.5600	2.4987	2.8916	0
21/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6056.3300	5479.3300	6.0563	5.4793	0
21/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	840.7100	1013.3200	0.8407	1.0133	1,383
21/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8619.2200	7964.9300	8.6192	7.9649	0
21/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	412.1600	507.4800	0.4122	0.5075	1,383
21/02/2024	2037 On 07-November-24			Bond Future	12.2532	12.4030	78.9043	78.1364	9,175
21/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4126.7700	3687.3000	4.1268	3.6873	0
21/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2515.7700	2844.2300	2.5158	2.8442	0
21/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4158.0800	3716.7900	4.1581	3.7168	0
21/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2497.0300	2823.6700	2.4970	2.8237	0

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21/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4189.4800	3746.3700	4.1895	3.7464	0
21/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2478.4200	2803.2400	2.4784	2.8032	0
21/02/2024	2037 On 06-February-25			Bond Future	12.3840	12.5401	76.3322	75.5470	0
21/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4730.8600	4274.9000	4.7309	4.2749	0
21/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2859.3800	3188.6400	2.8594	3.1886	0
21/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.2500	79.1956	79.1956	0
21/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3916.7600	3921.2400	3.9168	3.9212	0
21/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3916.7600	3921.2400	3.9168	3.9212	0
21/02/2024	2038 On 02-May-24			Bond Future	133.6806	132.9036	133.6806	132.9036	5,122
21/02/2024	2038 On 01-August-24			Bond Future	134.5848	133.7902	134.5848	133.7902	0
21/02/2024	2038 On 07-November-24			Bond Future	137.7607	136.9460	137.7607	136.9460	0
21/02/2024	2038 On 06-February-25			Bond Future	138.6289	137.7950	138.6289	137.7950	0
21/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3398.8600	2565.0100	3.3989	2.5650	0
21/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2038 On 02-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
21/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2040 On 02-May-24			Bond Future	12.2487	12.4279	79.9281	78.9204	151,557
21/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	359.5600	219.4100	0.3596	0.2194	0
21/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4186.5300	5054.0800	4.1865	5.0541	0
21/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	371.0200	227.1900	0.3710	0.2272	0
21/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4136.8000	5000.6700	4.1368	5.0007	0
21/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	382.7300	235.1800	0.3827	0.2352	0
21/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4087.4000	4947.5500	4.0874	4.9476	0
21/02/2024	2040 On 01-August-24			Bond Future	12.3648	12.5511	77.1757	76.1457	3,312
21/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2498.1200	2021.5400	2.4981	2.0215	0
21/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	2749.3000	3302.7100	2.7493	3.3027	0
21/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2527.7600	2047.6200	2.5278	2.0476	0
21/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	2722.8100	3272.6600	2.7228	3.2727	0
21/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2557.7500	2074.0700	2.5578	2.0741	0
21/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	2696.7400	3243.0500	2.6967	3.2431	0
21/02/2024	2040 On 07-November-24			Bond Future	12.4924	12.6866	78.9760	77.9211	8,677
21/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4427.7900	3818.1200	4.4278	3.8181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2555.4200	3000.6100	2.5554	3.0006	0
21/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4461.0200	3848.8300	4.4610	3.8488	0
21/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2535.8400	2978.5100	2.5358	2.9785	0
21/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4494.6000	3879.9000	4.4946	3.8799	0
21/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2516.6700	2956.8300	2.5167	2.9568	0
21/02/2024	2040 On 06-February-25			Bond Future	12.6235	12.8257	76.1546	75.0763	0
21/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4911.5500	4298.5900	4.9116	4.2986	0
21/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3182.3200	3647.6900	3.1823	3.6477	0
21/02/2024	2040 On 02-May-25			Bond Future	12.6300	12.6300	78.3403	78.3403	0
21/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4152.2700	4157.0200	4.1523	4.1570	0
21/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4152.2700	4157.0200	4.1523	4.1570	0
21/02/2024	2044 On 02-May-24			Bond Future	12.3462	12.5252	75.9100	74.8996	81,339
21/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	323.2800	196.2500	0.3233	0.1963	0
21/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	4486.1900	5369.5300	4.4862	5.3695	0
21/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	333.8900	203.4000	0.3339	0.2034	0
21/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4434.2800	5314.1600	4.4343	5.3142	0
21/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	344.7400	210.7300	0.3447	0.2107	0
21/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4382.6900	5259.0500	4.3827	5.2591	0
21/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	2238.5600	1700.8800	2.2386	1.7009	0
21/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1368.8600	1841.5500	1.3689	1.8416	4,200
21/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	3154.4800	2499.2700	3.1545	2.4993	0
21/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	907.0200	1262.1800	0.9070	1.2622	10,030
21/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	4171.8100	3419.1500	4.1718	3.4192	0
21/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	589.9100	847.6200	0.5899	0.8476	10,030
21/02/2024	2044 On 01-August-24			Bond Future	12.4589	12.6449	73.1946	72.1618	31,914
21/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2088.6300	1659.7600	2.0886	1.6598	0
21/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3106.0000	3709.8800	3.1060	3.7099	0
21/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2116.1600	1683.5900	2.1162	1.6836	0
21/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3076.0600	3676.2400	3.0761	3.6762	0
21/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2143.8600	1707.6000	2.1439	1.7076	0
21/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3046.3500	3642.8400	3.0464	3.6428	0
21/02/2024	2044 On 07-November-24			Bond Future	12.5822	12.7759	74.9019	73.8443	0
21/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4399.6900	3795.2800	4.3997	3.7953	0
21/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	2677.9700	3131.1400	2.6780	3.1311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4432.8700	3825.9500	4.4329	3.8260	0
21/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2658.0800	3108.7400	2.6581	3.1087	0
21/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4466.1400	3856.7200	4.4661	3.8567	0
21/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2638.3500	3086.5100	2.6384	3.0865	0
21/02/2024	2044 On 06-February-25			Bond Future	12.7085	12.9100	72.1186	71.0375	0
21/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4854.7800	4241.6000	4.8548	4.2416	0
21/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3195.3200	3663.1900	3.1953	3.6632	0
21/02/2024	2044 On 02-May-25			Bond Future	12.7200	12.7200	74.1731	74.1731	0
21/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4251.1300	4255.9900	4.2511	4.2560	0
21/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4251.1300	4255.9900	4.2511	4.2560	0
21/02/2024	2046 On 02-May-24			Bond Future	114.5428	113.7102	114.5428	113.7102	16,115
21/02/2024	2046 On 01-August-24			Bond Future	117.0840	116.2328	117.0840	116.2328	0
21/02/2024	2046 On 07-November-24			Bond Future	117.6497	116.7772	117.6497	116.7772	0
21/02/2024	2046 On 06-February-25			Bond Future	120.1962	119.3035	120.1962	119.3035	0
21/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6186.1900	5293.4600	6.1862	5.2935	0
21/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2046 On 02-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
21/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2050 On 02-May-24			Bond Future	116.0745	115.8245	116.0745	115.8245	14,107
21/02/2024	2050 On 01-August-24			Bond Future	116.3534	116.0976	116.3534	116.0976	0
21/02/2024	2050 On 07-November-24			Bond Future	119.0991	118.8360	119.0991	118.8360	0
21/02/2024	2050 On 06-February-25			Bond Future	119.3210	119.0508	119.3210	119.0508	0
21/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3720.9600	3450.8000	3.7210	3.4508	0
21/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2050 On 02-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
21/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	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
21/02/2024	AL37 On 02-May-24			Index Future	955.6950	951.5910	955.6950	951.5910	0
21/02/2024	AL37 On 01-August-24			Index Future	976.6690	972.4750	976.6690	972.4750	0
21/02/2024	AL37 On 07-November-24			Index Future	999.4820	995.1860	999.4820	995.1860	0
21/02/2024	AL37 On 06-February-25			Index Future	1020.9110	1016.5200	1020.9110	1,016.5200	0
21/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
21/02/2024	AL7T On 02-May-24			Index Future	1109.6240	1102.3170	1109.6240	1,102.3170	0
21/02/2024	AL7T On 01-August-24			Index Future	1133.9760	1126.5080	1133.9760	1,126.5080	0
21/02/2024	AL7T On 07-November-24			Index Future	1160.4640	1152.8170	1160.4640	1,152.8170	0
21/02/2024	AL7T On 06-February-25			Index Future	1185.3440	1177.5300	1185.3440	1,177.5300	0
21/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
21/02/2024	ALBI On 02-May-24			Index Future	964.9330	957.6410	964.9330	957.6410	97
21/02/2024	ALBI On 01-August-24			Index Future	986.1090	978.6570	986.1090	978.6570	0
21/02/2024	ALBI On 07-November-24			Index Future	1009.1430	1001.5130	1009.1430	1,001.5130	0
21/02/2024	ALBI On 06-February-25			Index Future	1030.7790	1022.9830	1030.7790	1,022.9830	0
21/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
21/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	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
21/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	ES33 On 02-May-24			Bond Future	12.4364	12.5759	74.2014	73.5893	0
21/02/2024	ES33 On 01-August-24			Bond Future	12.5747	12.7204	75.8476	75.2218	0
21/02/2024	ES33 On 07-November-24			Bond Future	12.7439	12.8968	73.8342	73.1928	0
21/02/2024	ES33 On 06-February-25			Bond Future	12.9207	13.0811	75.4305	74.7743	0
21/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1698.8600	1042.7000	1.6989	1.0427	0
21/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	ES33 On 02-May-25			Bond Future	12.7300	12.7300	74.6217	74.6217	0
21/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	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
21/02/2024	ES42 On 02-May-24			Bond Future	12.8859	13.0658	69.8445	68.9215	0
21/02/2024	ES42 On 01-August-24			Bond Future	13.0129	13.1999	71.3940	70.4502	0
21/02/2024	ES42 On 07-November-24			Bond Future	13.1637	13.3592	68.8095	67.8428	0
21/02/2024	ES42 On 06-February-25			Bond Future	13.3136	13.5173	70.2953	69.3068	0
21/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1901.7900	913.3500	1.9018	0.9134	0
21/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.2500	68.4867	68.4867	0
21/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 02-May-24			GOVI	950.7180	943.6210	950.7180	943.6210	724
21/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	2520.0000	73490.0000	0.2520	7.3490	0
21/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	2620.0000	73590.0000	0.2620	7.3590	0
21/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	2720.0000	73690.0000	0.2720	7.3690	0
21/02/2024	GOVI On 01-August-24			GOVI	971.5830	964.3290	971.5830	964.3290	0
21/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	282130.0000	209590.0000	28.2130	20.9590	0
21/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	282030.0000	209490.0000	28.2030	20.9490	0
21/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	281930.0000	209390.0000	28.1930	20.9390	0
21/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 07-November-24			GOVI	994.2770	986.8510	994.2770	986.8510	0
21/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	454970.0000	380710.0000	45.4970	38.0710	0
21/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	454870.0000	380610.0000	45.4870	38.0610	0
21/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	454770.0000	380510.0000	45.4770	38.0510	0
21/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GOVI On 06-February-25			GOVI	1015.5940	1008.0060	1015.5940	1,008.0060	0
21/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	435940.0000	360060.0000	43.5940	36.0060	0
21/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	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
21/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
21/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/02/2024	IGOV On 02-May-24			Index Future	350.5070	348.8590	350.5070	348.8590	590
21/02/2024	IGOV On 01-August-24			Index Future	358.2840	356.5990	358.2840	356.5990	0
21/02/2024	IGOV On 07-November-24			Index Future	366.7420	365.0150	366.7420	365.0150	0
21/02/2024	IGOV On 06-February-25			Index Future	374.6850	372.9200	374.6850	372.9200	0
21/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
21/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3600	91.6440	91.6400	0
21/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3600	8.3300	91.6400	91.6700	0
21/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3000	8.3100	91.7000	91.6900	0
21/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2800	8.3000	91.7200	91.7000	0
21/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2400	91.7600	91.7600	0
21/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2100	8.2400	91.7900	91.7600	0
21/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.0000	8.0000	92.0000	8.0000	0
21/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0400	8.0900	91.9600	91.9100	0
21/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7600	7.7500	92.2400	92.2500	0
21/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.6600	92.4600	92.3400	0
21/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.4600	7.5200	92.5400	92.4800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4800	7.5700	92.5200	92.4300	0
21/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5200	7.5900	92.4800	92.4100	0
21/02/2024	R035 On 02-May-24			Bond Future	11.6219	11.7598	84.9572	84.2244	158,927
21/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	576.3600	411.1400	0.5764	0.4111	0
21/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2931.5300	3499.1100	2.9315	3.4991	0
21/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	591.9400	423.2500	0.5919	0.4233	0
21/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2891.5400	3455.6500	2.8915	3.4557	0
21/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	607.6800	435.4900	0.6077	0.4355	0
21/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2851.7700	3412.3800	2.8518	3.4124	0
21/02/2024	R035 On 01-August-24			Bond Future	11.7222	11.8658	86.8217	86.0726	0
21/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2564.7100	2188.1900	2.5647	2.1882	0
21/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2210.0500	2582.5900	2.2101	2.5826	0
21/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2594.3800	2215.2500	2.5944	2.2153	0
21/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2187.5600	2557.4900	2.1876	2.5575	0
21/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2624.2100	2242.4800	2.6242	2.2425	0
21/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2165.2700	2532.6000	2.1653	2.5326	0
21/02/2024	R035 On 07-November-24			Bond Future	11.8484	11.9988	84.3331	83.5657	19,784
21/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3963.4500	3522.4500	3.9635	3.5225	0
21/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2333.8600	2660.2400	2.3339	2.6602	0
21/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3994.7800	3551.8600	3.9948	3.5519	0
21/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2315.2300	2639.6900	2.3152	2.6397	0
21/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4026.4800	3581.6500	4.0265	3.5817	0
21/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2297.0100	2619.5600	2.2970	2.6196	0
21/02/2024	R035 On 06-February-25			Bond Future	11.9811	12.1383	86.1383	85.3536	0
21/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4405.3700	3936.8500	4.4054	3.9369	0
21/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2288.1500	2604.4100	2.2882	2.6044	0
21/02/2024	R035 On 02-May-25			Bond Future	11.7800	11.7800	84.9684	84.9684	0
21/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3729.9700	3734.2400	3.7300	3.7342	0
21/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3729.9700	3734.2400	3.7300	3.7342	0
21/02/2024	R053 On 02-May-24			Bond Future	12.2102	12.3890	96.5112	95.1713	5,189
21/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	6297.5400	5213.7200	6.2975	5.2137	0
21/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	497.7200	753.7500	0.4977	0.7538	0
21/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	6355.6500	5267.9600	6.3557	5.2680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	488.3100	740.4700	0.4883	0.7405	0
21/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	6413.9300	5322.4500	6.4139	5.3225	0
21/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	479.1700	727.5400	0.4792	0.7275	0
21/02/2024	R053 On 01-August-24			Bond Future	12.3123	12.4981	98.6291	97.2596	0
21/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	7194.7300	6205.5600	7.1947	6.2056	0
21/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1429.7600	1810.1500	1.4298	1.8102	0
21/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	7246.3600	6254.0100	7.2464	6.2540	0
21/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1414.9300	1792.1400	1.4149	1.7921	0
21/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	7298.0400	6302.5500	7.2980	6.3026	0
21/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1400.2500	1774.3200	1.4003	1.7743	0
21/02/2024	R053 On 07-November-24			Bond Future	12.4325	12.6264	95.0587	93.6562	0
21/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5782.2700	4963.0300	5.7823	4.9630	0
21/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3225.8300	3809.0800	3.2258	3.8091	0
21/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5826.5800	5003.9100	5.8266	5.0039	0
21/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3200.4900	3780.3100	3.2005	3.7803	0
21/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5871.0000	5044.9100	5.8710	5.0449	0
21/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3175.3500	3751.7500	3.1754	3.7518	0
21/02/2024	R053 On 06-February-25			Bond Future	12.5532	12.7551	97.0916	95.6580	0
21/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6660.6000	5825.4000	6.6606	5.8254	0
21/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	3949.2700	4547.6900	3.9493	4.5477	0
21/02/2024	R053 On 02-May-25			Bond Future	12.6400	12.6400	93.3794	93.3794	0
21/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5468.8600	5475.1200	5.4689	5.4751	0
21/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5468.8600	5475.1200	5.4689	5.4751	0
21/02/2024	R186 On 02-May-24			Bond Future	8.7729	8.8547	107.9078	107.7150	94,597
21/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	18.8700	12.4900	0.0189	0.0125	0
21/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1886.3300	2072.7400	1.8863	2.0727	0
21/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	20.1000	13.3500	0.0201	0.0134	0
21/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1863.4400	2049.4800	1.8634	2.0495	0
21/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	21.3800	14.2600	0.0214	0.0143	0
21/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1840.6000	2026.2700	1.8406	2.0263	0
21/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2283.4100	2109.4900	2.2834	2.1095	2,030
21/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	56.9400	75.8100	0.0569	0.0758	0
21/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3759.5800	3571.0400	3.7596	3.5710	0
21/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	10.5100	14.7600	0.0105	0.0148	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R186 On 01-August-24			Bond Future	8.7551	8.8467	104.9676	104.7704	0
21/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	704.8700	618.3000	0.7049	0.6183	0
21/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	866.7300	977.4100	0.8667	0.9774	0
21/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	716.8600	629.4200	0.7169	0.6294	0
21/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	857.1400	966.9500	0.8571	0.9670	0
21/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	728.6800	640.3700	0.7287	0.6404	0
21/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	847.3800	956.3200	0.8474	0.9563	0
21/02/2024	R186 On 07-November-24			Bond Future	8.7481	8.8534	107.4174	107.2144	44,477
21/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1424.2500	1303.8600	1.4243	1.3039	0
21/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	690.8700	773.4200	0.6909	0.7734	0
21/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1437.6300	1316.6900	1.4376	1.3167	0
21/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	685.1400	767.1400	0.6851	0.7671	0
21/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1451.0600	1329.5700	1.4511	1.3296	0
21/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	679.4700	760.9200	0.6795	0.7609	0
21/02/2024	R186 On 06-February-25			Bond Future	8.7598	8.8815	104.4012	104.1928	0
21/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1311.4000	1196.5300	1.3114	1.1965	0
21/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	849.3200	942.8600	0.8493	0.9429	0
21/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.4800	106.9365	106.9365	0
21/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	962.3000	963.4200	0.9623	0.9634	0
21/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	977.5000	978.6200	0.9775	0.9786	0
21/02/2024	R202 On 02-May-24			Bond Future	262.5686	260.5774	262.5686	260.5774	4,848
21/02/2024	R202 On 01-August-24			Bond Future	263.3165	261.2806	263.3165	261.2806	0
21/02/2024	R202 On 07-November-24			Bond Future	269.5306	267.4438	269.5306	267.4438	6
21/02/2024	R202 On 06-February-25			Bond Future	270.1540	268.0191	270.1540	268.0191	0
21/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3364.0400	1229.0900	3.3640	1.2291	0
21/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R202 On 02-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
21/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R209 On 02-May-24			Bond Future	11.7559	11.8931	65.8123	65.1697	13,127
21/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	315.6300	215.4500	0.3156	0.2155	0
21/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3159.5800	3702.0000	3.1596	3.7020	0
21/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	325.5600	222.8100	0.3256	0.2228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3119.5500	3659.4000	3.1196	3.6594	0
21/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	335.6200	230.2800	0.3356	0.2303	0
21/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3079.7100	3616.9700	3.0797	3.6170	0
21/02/2024	R209 On 01-August-24			Bond Future	11.8526	11.9950	67.2565	66.5997	1,690
21/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1883.3000	1585.1500	1.8833	1.5852	0
21/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2221.9300	2580.5900	2.2219	2.5806	0
21/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1907.3300	1606.7800	1.9073	1.6068	0
21/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2199.1900	2555.4500	2.1992	2.5555	0
21/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1931.5200	1628.5700	1.9315	1.6286	0
21/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2176.6500	2530.5100	2.1767	2.5305	0
21/02/2024	R209 On 07-November-24			Bond Future	11.9681	12.1164	65.6693	64.9965	5,237
21/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3326.8000	2952.0800	3.3268	2.9521	0
21/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2234.1000	2532.2400	2.2341	2.5322	0
21/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3353.8600	2977.4300	3.3539	2.9774	0
21/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2216.5300	2512.9600	2.2165	2.5130	0
21/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3381.0000	3002.8600	3.3810	3.0029	0
21/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2199.0900	2493.8100	2.1991	2.4938	0
21/02/2024	R209 On 06-February-25			Bond Future	12.0856	12.2398	67.0745	66.3865	0
21/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3873.6200	3474.3400	3.8736	3.4743	0
21/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2307.0500	2595.7500	2.3071	2.5958	0
21/02/2024	R209 On 02-May-25			Bond Future	11.8900	11.8900	66.6535	66.6535	0
21/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3373.9100	3377.7700	3.3739	3.3778	0
21/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3373.9100	3377.7700	3.3739	3.3778	0
21/02/2024	R210 On 02-May-24			Bond Future	234.2052	234.3545	234.2052	234.3545	198
21/02/2024	R210 On 01-August-24			Bond Future	239.4014	239.5535	239.4014	239.5535	300
21/02/2024	R210 On 07-November-24			Bond Future	241.7205	241.8736	241.7205	241.8736	60
21/02/2024	R210 On 06-February-25			Bond Future	246.9532	247.1070	246.9532	247.1070	0
21/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7343.1900	7496.9900	7.3432	7.4970	0
21/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
21/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2024	R213 On 02-May-24			Bond Future	10.5377	10.6444	84.3889	83.9362	26,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	630.0100	491.9100	0.6300	0.4919	0
21/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1735.1400	2049.6800	1.7351	2.0497	0
21/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	646.4000	505.7000	0.6464	0.5057	0
21/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1708.3000	2020.2400	1.7083	2.0202	0
21/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	663.1800	519.8700	0.6632	0.5199	0
21/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1681.8700	1991.2000	1.6819	1.9912	0
21/02/2024	R213 On 01-August-24			Bond Future	10.6115	10.7236	86.2409	85.7781	0
21/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2318.1800	2054.6100	2.3182	2.0546	0
21/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1296.9400	1496.1500	1.2969	1.4962	0
21/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2343.7300	2078.5100	2.3437	2.0785	0
21/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1281.7200	1479.2800	1.2817	1.4793	0
21/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2369.4000	2102.5300	2.3694	2.1025	0
21/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1266.6500	1462.5600	1.2667	1.4626	0
21/02/2024	R213 On 07-November-24			Bond Future	10.7130	10.8316	84.6929	84.2185	16,004
21/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3464.1700	3170.2300	3.4642	3.1702	0
21/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1498.4800	1678.9300	1.4985	1.6789	0
21/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3490.6600	3195.5700	3.4907	3.1956	0
21/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1486.0100	1665.3100	1.4860	1.6653	0
21/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3516.9500	3220.7100	3.5170	3.2207	0
21/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1473.3700	1651.5200	1.4734	1.6515	0
21/02/2024	R213 On 06-February-25			Bond Future	10.8252	10.9505	86.5064	86.0210	0
21/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3594.3500	3293.5400	3.5944	3.2935	0
21/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1584.5200	1769.1600	1.5845	1.7692	0
21/02/2024	R213 On 02-May-25			Bond Future	10.5200	10.5200	86.2455	86.2455	0
21/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2884.5800	2887.8900	2.8846	2.8879	0
21/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2884.5800	2887.8900	2.8846	2.8879	0
21/02/2024	R214 On 02-May-24			Bond Future	12.0767	12.2548	61.4421	60.5867	21,519
21/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	298.7900	178.8500	0.2988	0.1789	0
21/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3413.1200	4148.5500	3.4131	4.1486	0
21/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	308.4300	185.2700	0.3084	0.1853	0
21/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3370.3200	4102.5300	3.3703	4.1025	0
21/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	318.3000	191.8700	0.3183	0.1919	0
21/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3327.8100	4056.7500	3.3278	4.0568	0
21/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1488.1500	1081.8700	1.4882	1.0819	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1278.5300	1727.6200	1.2785	1.7276	0
21/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1542.0500	1126.2700	1.5421	1.1263	5,110
21/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1235.9200	1675.5100	1.2359	1.6755	0
21/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3992.1400	3302.0200	3.9921	3.3020	0
21/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	322.0700	487.3200	0.3221	0.4873	15,110
21/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6510.0300	5710.5700	6.5100	5.7106	0
21/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	87.5200	143.4300	0.0875	0.1434	15,110
21/02/2024	R214 On 01-August-24			Bond Future	12.1699	12.3542	62.7905	61.9162	0
21/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2050.9900	1638.2500	2.0510	1.6383	0
21/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2098.3200	2559.8500	2.0983	2.5599	0
21/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2076.6100	1660.6200	2.0766	1.6606	0
21/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2075.9400	2534.2200	2.0759	2.5342	0
21/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2102.2100	1682.9800	2.1022	1.6830	0
21/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2053.6000	2508.6400	2.0536	2.5086	0
21/02/2024	R214 On 07-November-24			Bond Future	12.2837	12.4753	60.9492	60.0540	0
21/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3585.6700	3070.9300	3.5857	3.0709	0
21/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2118.5500	2499.1000	2.1186	2.4991	0
21/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3613.9600	3096.9600	3.6140	3.0970	0
21/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2101.3700	2479.6600	2.1014	2.4797	0
21/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3642.5400	3123.2900	3.6425	3.1233	0
21/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2084.5200	2460.5600	2.0845	2.4606	0
21/02/2024	R214 On 06-February-25			Bond Future	12.4009	12.5997	62.2539	61.3387	0
21/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3981.4700	3461.6200	3.9815	3.4616	0
21/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2568.2400	2963.5100	2.5682	2.9635	0
21/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.4000	60.6952	60.6952	0
21/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3464.9300	3468.9000	3.4649	3.4689	0
21/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3464.9300	3468.9000	3.4649	3.4689	0
21/02/2024	R248 On 02-May-24			Bond Future	12.2562	12.4348	74.6775	73.6438	245,556
21/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	156.6000	86.0400	0.1566	0.0860	0
21/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	5495.5100	6458.6300	5.4955	6.4586	0
21/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	192.7200	107.8800	0.1927	0.1079	0
21/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5135.6500	6084.4900	5.1357	6.0845	0
21/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	199.3100	111.9000	0.1993	0.1119	0
21/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5076.5800	6022.8500	5.0766	6.0229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	206.1300	116.1000	0.2061	0.1161	0
21/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5017.8400	5961.4900	5.0178	5.9615	0
21/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2130.1800	1582.3700	2.1302	1.5824	0
21/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1295.7100	1781.5800	1.2957	1.7816	0
21/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5294.4100	4430.2700	5.2944	4.4303	0
21/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	316.4700	486.0100	0.3165	0.4860	0
21/02/2024	R248 On 01-August-24			Bond Future	12.3556	12.5409	76.3164	75.2598	13,000
21/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2410.0800	1927.5600	2.4101	1.9276	0
21/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	2732.4800	3306.4900	2.7325	3.3065	0
21/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2440.3900	1954.0100	2.4404	1.9540	0
21/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	2704.6100	3274.7600	2.7046	3.2748	0
21/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2470.6600	1980.4500	2.4707	1.9805	0
21/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	2676.7800	3243.1000	2.6768	3.2431	0
21/02/2024	R248 On 07-November-24			Bond Future	12.4764	12.6695	73.6460	72.5641	0
21/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4275.8100	3657.9200	4.2758	3.6579	0
21/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2587.2100	3051.2600	2.5872	3.0513	0
21/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4309.7700	3689.1500	4.3098	3.6892	0
21/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2566.7400	3028.0600	2.5667	3.0281	0
21/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4343.5700	3720.2300	4.3436	3.7202	0
21/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2546.1900	3004.7900	2.5462	3.0048	0
21/02/2024	R248 On 06-February-25			Bond Future	12.6006	12.8016	75.2221	74.1162	0
21/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4251.0100	3672.1900	4.2510	3.6722	0
21/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	3645.2800	4172.4200	3.6453	4.1724	0
21/02/2024	R248 On 02-May-25			Bond Future	12.6000	12.6000	72.9111	72.9111	0
21/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4201.0000	4205.8000	4.2010	4.2058	0
21/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4201.0000	4205.8000	4.2010	4.2058	0
21/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0