



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

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
13/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	2025 On 02-May-24			Bond Future	179.6329	179.6249	179.6329	179.6249	9,015
13/02/2024	2025 On 01-August-24			Bond Future	181.7959	181.7875	181.7959	181.7875	0
13/02/2024	2025 On 07-November-24			Bond Future	186.0752	186.0659	186.0752	186.0659	75
13/02/2024	2029 On 02-May-24			Bond Future	129.7809	129.8626	129.7809	129.8626	7,165
13/02/2024	2029 On 01-August-24			Bond Future	132.6677	132.7510	132.6677	132.7510	728
13/02/2024	2029 On 07-November-24			Bond Future	134.3924	134.4772	134.3924	134.4772	66
13/02/2024	2029 On 06-February-25			Bond Future	137.3173	137.4035	137.3173	137.4035	0
13/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4917.2800	5003.4700	4.9173	5.0035	0
13/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2029 On 02-May-25			Bond Future	137.8500	138.6484	137.8500	138.6484	0
13/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	0.0000	798.4200	0.0000	0.7984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2030 On 02-May-24			Bond Future	10.1701	10.0922	92.8514	93.1650	134,214
13/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	395.4000	482.1100	0.3954	0.4821	1,000
13/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2473.2800	2246.3400	2.4733	2.2463	0
13/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	578.3500	689.8200	0.5784	0.6898	0
13/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2039.1100	1836.9300	2.0391	1.8369	0
13/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	592.2600	705.4300	0.5923	0.7054	0
13/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2012.0600	1811.5800	2.0121	1.8116	0
13/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	606.3800	721.2600	0.6064	0.7213	0
13/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1985.2400	1786.4700	1.9852	1.7865	0
13/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1191.3900	1362.6600	1.1914	1.3627	1,000
13/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1231.8900	1089.5100	1.2319	1.0895	0
13/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2357.8700	2594.6800	2.3579	2.5947	500
13/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	572.8500	496.0100	0.5729	0.4960	0
13/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2962.6100	3220.1700	2.9626	3.2202	1,080
13/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	398.1500	342.0600	0.3982	0.3421	0
13/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3942.0000	4222.1400	3.9420	4.2221	500
13/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	224.2800	190.7700	0.2243	0.1908	0
13/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6801.3300	7110.1900	6.8013	7.1102	0
13/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	26.0700	21.2800	0.0261	0.0213	1,000
13/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8366.5500	8678.9800	8.3666	8.6790	0
13/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	6.0500	4.8300	0.0061	0.0048	1,080
13/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11045.6500	11359.2300	11.0457	11.3592	0
13/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.2900	0.2200	0.0003	0.0002	500
13/02/2024	2030 On 01-August-24			Bond Future	10.2437	10.1612	90.8886	91.2091	0
13/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2010.7200	2197.8200	2.0107	2.1978	0
13/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1522.8100	1389.4600	1.5228	1.3895	0
13/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2033.3200	2221.5000	2.0333	2.2215	0
13/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1506.9200	1374.6500	1.5069	1.3747	0
13/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2056.0400	2245.3000	2.0560	2.2453	0
13/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1491.1600	1359.9700	1.4912	1.3600	0
13/02/2024	2030 On 07-November-24			Bond Future	10.3335	10.2458	93.0037	93.3313	1,652
13/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3087.2600	3296.6800	3.0873	3.2967	0
13/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1587.4600	1469.3100	1.5875	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
13/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3111.0600	3321.2600	3.1111	3.3213	0
13/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1574.7500	1457.3800	1.5748	1.4574	0
13/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3134.9400	3345.8900	3.1349	3.3459	0
13/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1562.1500	1445.5300	1.5622	1.4455	0
13/02/2024	2030 On 06-February-25			Bond Future	10.4302	10.3371	90.9953	91.3296	0
13/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3010.3200	3207.5700	3.0103	3.2076	0
13/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2121.0700	1983.9900	2.1211	1.9840	0
13/02/2024	2030 On 02-May-25			Bond Future	9.9300	10.4631	94.9449	93.0801	0
13/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2567.9100	1720.9800	2.5679	1.7210	0
13/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2567.9100	3585.8300	2.5679	3.5858	0
13/02/2024	2032 On 02-May-24			Bond Future	11.0242	10.9680	86.4328	86.6968	149,703
13/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	252.1600	300.0100	0.2522	0.3000	8,500
13/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3736.6500	3520.5200	3.7367	3.5205	0
13/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	303.9000	358.6500	0.3039	0.3587	1,000
13/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3492.8200	3283.5900	3.4928	3.2836	0
13/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	504.7000	582.5800	0.5047	0.5826	0
13/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2814.4700	2628.3700	2.8145	2.6284	0
13/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	518.1500	597.4100	0.5182	0.5974	0
13/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2779.4000	2594.6800	2.7794	2.5947	0
13/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	531.8300	612.4700	0.5318	0.6125	0
13/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2744.6100	2561.2700	2.7446	2.5613	0
13/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	545.7500	627.7900	0.5458	0.6278	500
13/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2710.0800	2528.1400	2.7101	2.5281	0
13/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	574.3000	659.1400	0.5743	0.6591	500
13/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2641.8500	2462.7100	2.6419	2.4627	0
13/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	665.7200	759.1100	0.6657	0.7591	1,550
13/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2443.7500	2273.1600	2.4438	2.2732	0
13/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1057.1500	1181.0600	1.0572	1.1811	1,000
13/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1831.5400	1691.4700	1.8315	1.6915	0
13/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1610.1100	1766.0400	1.6101	1.7660	500
13/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1302.3100	1194.2600	1.3023	1.1943	0
13/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1945.5000	2116.6300	1.9455	2.1166	0
13/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	1080.0600	987.2100	1.0801	0.9872	500
13/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2154.3400	2333.7200	2.1543	2.3337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	965.7900	881.1900	0.9658	0.8812	17,000
13/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2372.3600	2559.5000	2.3724	2.5595	1,550
13/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	862.3000	785.4600	0.8623	0.7855	0
13/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3977.9400	4203.7200	3.9779	4.2037	0
13/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	394.2000	356.0000	0.3942	0.3560	500
13/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8285.0200	8543.9900	8.2850	8.5440	0
13/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	47.3700	42.3600	0.0474	0.0424	1,000
13/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9398.9900	9660.5300	9.3990	9.6605	0
13/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	22.0500	19.6100	0.0221	0.0196	500
13/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10071.3400	10333.7900	10.0713	10.3338	0
13/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	13.4600	11.9300	0.0135	0.0119	1,550
13/02/2024	2032 On 01-August-24			Bond Future	11.1190	11.0602	88.3345	88.6042	0
13/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2092.6000	2240.5100	2.0926	2.2405	0
13/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2042.4700	1920.6600	2.0425	1.9207	0
13/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2117.3400	2266.2000	2.1173	2.2662	0
13/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2021.5000	1900.6400	2.0215	1.9006	0
13/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2142.2200	2292.0200	2.1422	2.2920	0
13/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2000.7000	1880.7800	2.0007	1.8808	0
13/02/2024	2032 On 07-November-24			Bond Future	11.2391	11.1772	86.2236	86.4992	1,525
13/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3238.4600	3404.1800	3.2385	3.4042	0
13/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2219.0700	2109.1700	2.2191	2.1092	0
13/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3264.9500	3431.3500	3.2650	3.4314	0
13/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2201.7700	2092.5500	2.2018	2.0926	0
13/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3291.8200	3458.9000	3.2918	3.4589	0
13/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2184.8900	2076.3500	2.1849	2.0764	0
13/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3704.3700	3881.3100	3.7044	3.8813	1,615
13/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1944.5700	1845.8900	1.9446	1.8459	0
13/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9243.9300	9492.3600	9.2439	9.4924	0
13/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	445.8000	418.6100	0.4458	0.4186	1,615
13/02/2024	2032 On 06-February-25			Bond Future	11.3622	11.2973	88.0784	88.3597	0
13/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3850.1600	4024.1600	3.8502	4.0242	0
13/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2319.5700	2212.2700	2.3196	2.2123	0
13/02/2024	2032 On 02-May-25			Bond Future	10.9100	11.4352	88.1512	85.8947	0
13/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3176.3400	2138.9900	3.1763	2.1390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3176.3400	4395.4600	3.1763	4.3955	0
13/02/2024	2033 On 02-May-24			Bond Future	122.5045	122.8173	122.5045	122.8173	2,042
13/02/2024	2033 On 01-August-24			Bond Future	125.2295	125.5491	125.2295	125.5491	5,737
13/02/2024	2033 On 07-November-24			Bond Future	126.6825	127.0092	126.6825	127.0092	0
13/02/2024	2033 On 06-February-25			Bond Future	129.4397	129.7731	129.4397	129.7731	0
13/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4499.7100	4833.0700	4.4997	4.8331	0
13/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2033 On 02-May-25			Bond Future	130.6200	130.7694	130.6200	130.7694	0
13/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0.0000	149.3900	0.0000	0.1494	0
13/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2037 On 02-May-24			Bond Future	12.2411	12.1803	78.4037	78.7228	83,617
13/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	251.7400	303.2000	0.2517	0.3032	0
13/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4674.3100	4406.7200	4.6743	4.4067	0
13/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	260.1300	312.8400	0.2601	0.3128	0
13/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4625.9500	4359.6100	4.6260	4.3596	0
13/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	268.6500	322.6200	0.2687	0.3226	0
13/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4577.7700	4312.6900	4.5778	4.3127	0
13/02/2024	2037 On 01-August-24			Bond Future	12.3639	12.3007	75.8727	76.1987	72,241
13/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1843.3900	1992.7300	1.8434	1.9927	0
13/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3270.1200	3093.4600	3.2701	3.0935	0
13/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1867.3100	2017.7800	1.8673	2.0178	0
13/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3241.2700	3065.7400	3.2413	3.0657	0
13/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1891.3900	2042.9900	1.8914	2.0430	1,383
13/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3212.6300	3038.2300	3.2126	3.0382	0
13/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5162.3700	5411.2300	5.1624	5.4112	0
13/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1179.5400	1102.4000	1.1795	1.1024	1,383
13/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7539.3900	7824.3300	7.5394	7.8243	0
13/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	565.1200	524.0600	0.5651	0.5241	1,383
13/02/2024	2037 On 07-November-24			Bond Future	12.5014	12.4356	77.6378	77.9711	9,175
13/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3357.6600	3545.5200	3.3577	3.5455	0
13/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3013.1500	2867.7600	3.0132	2.8678	0
13/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3386.0200	3574.7000	3.3860	3.5747	0
13/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2991.4600	2846.8900	2.9915	2.8469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3414.2100	3603.7200	3.4142	3.6037	0
13/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2969.6400	2825.9000	2.9696	2.8259	0
13/02/2024	2037 On 06-February-25			Bond Future	12.6407	12.5721	75.0474	75.3876	0
13/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4013.4100	4208.0600	4.0134	4.2081	0
13/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3426.7000	3281.1400	3.4267	3.2811	0
13/02/2024	2037 On 02-May-25			Bond Future	12.2500	12.7240	79.1956	76.8302	0
13/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3952.4800	2828.5300	3.9525	2.8285	0
13/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3952.4800	5193.8500	3.9525	5.1939	0
13/02/2024	2038 On 02-May-24			Bond Future	133.8670	134.0365	133.8670	134.0365	5,213
13/02/2024	2038 On 01-August-24			Bond Future	134.7829	134.9560	134.7829	134.9560	0
13/02/2024	2038 On 07-November-24			Bond Future	137.9552	138.1319	137.9552	138.1319	0
13/02/2024	2038 On 06-February-25			Bond Future	138.8433	139.0233	138.8433	139.0233	0
13/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3613.2600	3793.3200	3.6133	3.7933	0
13/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2038 On 02-May-25			Bond Future	139.6800	141.7247	139.6800	141.7247	0
13/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0.0000	2044.7300	0.0000	2.0447	0
13/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2040 On 02-May-24			Bond Future	12.6069	12.5565	77.9337	78.2092	137,595
13/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	129.2300	155.5400	0.1292	0.1555	0
13/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5950.6200	5701.4500	5.9506	5.7015	0
13/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	134.3300	161.4300	0.1343	0.1614	0
13/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5894.5300	5646.1500	5.8945	5.6462	0
13/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	139.5800	167.5000	0.1396	0.1675	0
13/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5838.6700	5591.1100	5.8387	5.5911	0
13/02/2024	2040 On 01-August-24			Bond Future	12.7365	12.6841	75.1420	75.4235	2,992
13/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1596.0000	1711.9700	1.5960	1.7120	0
13/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3880.8800	3715.4000	3.8809	3.7154	0
13/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1618.6500	1735.6100	1.6187	1.7356	0
13/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3847.4000	3682.9100	3.8474	3.6829	0
13/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1641.4600	1759.4300	1.6415	1.7594	0
13/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3814.1500	3650.6700	3.8142	3.6507	0
13/02/2024	2040 On 07-November-24			Bond Future	12.8806	12.8260	76.8898	77.1776	8,677
13/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3217.7300	3373.0600	3.2177	3.3731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3431.5000	3299.0800	3.4315	3.2991	0
13/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3245.9400	3402.0000	3.2459	3.4020	0
13/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3406.9000	3275.2100	3.4069	3.2752	0
13/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3274.5100	3431.3100	3.2745	3.4313	0
13/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3382.7200	3251.7700	3.3827	3.2518	0
13/02/2024	2040 On 06-February-25			Bond Future	13.0258	12.9691	74.0325	74.3262	0
13/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3681.8000	3838.7300	3.6818	3.8387	0
13/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4074.6800	3937.9500	4.0747	3.9380	0
13/02/2024	2040 On 02-May-25			Bond Future	12.6300	13.1257	78.3403	75.7478	0
13/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4190.1400	2957.7300	4.1901	2.9577	0
13/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4190.1400	5550.3200	4.1901	5.5503	0
13/02/2024	2044 On 02-May-24			Bond Future	12.7297	12.6690	73.7725	74.1038	81,568
13/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	107.6600	134.4000	0.1077	0.1344	0
13/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6408.0100	6103.4200	6.4080	6.1034	0
13/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	112.0500	139.6400	0.1121	0.1396	0
13/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6349.8800	6046.1400	6.3499	6.0461	0
13/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	116.5700	145.0400	0.1166	0.1450	0
13/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6291.9600	5989.1000	6.2920	5.9891	0
13/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1219.8000	1368.1200	1.2198	1.3681	0
13/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2487.5400	2304.5300	2.4875	2.3045	4,200
13/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1884.5200	2073.7200	1.8845	2.0737	0
13/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1774.5000	1632.3700	1.7745	1.6324	10,030
13/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2684.9400	2909.9800	2.6849	2.9100	0
13/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1240.4800	1134.1900	1.2405	1.1342	10,030
13/02/2024	2044 On 01-August-24			Bond Future	12.8568	12.7937	71.0144	71.3530	26,240
13/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1241.9500	1361.1000	1.2420	1.3611	0
13/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4439.4400	4220.0600	4.4394	4.2201	0
13/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1261.7700	1382.1300	1.2618	1.3821	0
13/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4401.7900	4183.6200	4.4018	4.1836	0
13/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1281.5900	1403.1600	1.2816	1.4032	0
13/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4364.2000	4147.2400	4.3642	4.1472	0
13/02/2024	2044 On 07-November-24			Bond Future	12.9974	12.9317	72.6662	73.0123	0
13/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3137.3200	3319.2200	3.1373	3.3192	0
13/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3651.2900	3487.0600	3.6513	3.4871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3165.1400	3347.9200	3.1651	3.3479	0
13/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3626.0400	3462.6900	3.6260	3.4627	0
13/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3193.0600	3376.7100	3.1931	3.3767	0
13/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3600.9600	3438.4800	3.6010	3.4385	0
13/02/2024	2044 On 06-February-25			Bond Future	13.1388	13.0704	69.8432	70.1966	0
13/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3564.7500	3750.1700	3.5648	3.7502	0
13/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4180.6300	4012.7000	4.1806	4.0127	0
13/02/2024	2044 On 02-May-25			Bond Future	12.7200	13.2213	74.1731	71.5389	0
13/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4289.8800	3031.1100	4.2899	3.0311	0
13/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4289.8800	5665.3100	4.2899	5.6653	0
13/02/2024	2046 On 02-May-24			Bond Future	114.5283	114.8975	114.5283	114.8975	16,140
13/02/2024	2046 On 01-August-24			Bond Future	117.0758	117.4530	117.0758	117.4530	0
13/02/2024	2046 On 07-November-24			Bond Future	117.6341	118.0198	117.6341	118.0198	0
13/02/2024	2046 On 06-February-25			Bond Future	120.1933	120.5871	120.1933	120.5871	0
13/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6183.3400	6577.0900	6.1833	6.5771	0
13/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2046 On 02-May-25			Bond Future	121.9700	120.6876	121.9700	120.6876	0
13/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0.0000	1282.4200	0.0000	1.2824	0
13/02/2024	2050 On 02-May-24			Bond Future	116.4329	117.0444	116.4329	117.0444	14,107
13/02/2024	2050 On 01-August-24			Bond Future	116.7262	117.3511	116.7262	117.3511	0
13/02/2024	2050 On 07-November-24			Bond Future	119.4734	120.1125	119.4734	120.1125	0
13/02/2024	2050 On 06-February-25			Bond Future	119.7169	120.3695	119.7169	120.3695	0
13/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4116.8500	4769.4500	4.1169	4.7695	0
13/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	2050 On 02-May-25			Bond Future	121.1600	122.7079	121.1600	122.7079	0
13/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0.0000	1547.8600	0.0000	1.5479	0
13/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	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
13/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
13/02/2024	AL37 On 02-May-24			Index Future	951.1540	954.3410	951.1540	954.3410	0
13/02/2024	AL37 On 01-August-24			Index Future	972.0850	975.3420	972.0850	975.3420	0
13/02/2024	AL37 On 07-November-24			Index Future	994.7400	998.0690	994.7400	998.0690	0
13/02/2024	AL37 On 06-February-25			Index Future	1016.1870	1019.5850	1016.1870	1,019.5850	0
13/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1039.2430	1039.2430	1,039.2430	0
13/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
13/02/2024	AL7T On 02-May-24			Index Future	1099.7390	1103.2660	1099.7390	1,103.2660	0
13/02/2024	AL7T On 01-August-24			Index Future	1123.9400	1127.5430	1123.9400	1,127.5430	0
13/02/2024	AL7T On 07-November-24			Index Future	1150.1340	1153.8170	1150.1340	1,153.8170	0
13/02/2024	AL7T On 06-February-25			Index Future	1174.9320	1178.6900	1174.9320	1,178.6900	0
13/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1201.4160	1201.4160	1,201.4160	0
13/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
13/02/2024	ALBI On 02-May-24			Index Future	952.0530	955.2400	952.0530	955.2400	94
13/02/2024	ALBI On 01-August-24			Index Future	973.0040	976.2600	973.0040	976.2600	0
13/02/2024	ALBI On 07-November-24			Index Future	995.6810	999.0090	995.6810	999.0090	0
13/02/2024	ALBI On 06-February-25			Index Future	1017.1480	1020.5450	1017.1480	1,020.5450	0
13/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1040.2220	1040.2220	1,040.2220	0
13/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	ES33 On 02-May-24			Bond Future	12.6539	12.5933	73.2498	73.5134	0
13/02/2024	ES33 On 01-August-24			Bond Future	12.8008	12.7376	74.8791	75.1484	0
13/02/2024	ES33 On 07-November-24			Bond Future	12.9822	12.9159	72.8380	73.1133	0
13/02/2024	ES33 On 06-February-25			Bond Future	13.1683	13.0989	74.4209	74.7019	0
13/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	689.2600	970.3200	0.6893	0.9703	0
13/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	ES33 On 02-May-25			Bond Future	12.7300	13.2908	74.6217	72.3524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0.0000	2269.3300	0.0000	2.2693	0
13/02/2024	ES42 On 02-May-24			Bond Future	13.2412	13.1806	68.0407	68.3429	0
13/02/2024	ES42 On 01-August-24			Bond Future	13.3816	13.3185	69.5540	69.8627	0
13/02/2024	ES42 On 07-November-24			Bond Future	13.5498	13.4840	66.9216	67.2373	0
13/02/2024	ES42 On 06-February-25			Bond Future	13.7141	13.6456	68.3741	68.6965	0
13/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	302.9700	0.0000	0.3030	0
13/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	19.4000	0.0000	0.0194	0.0000	0
13/02/2024	ES42 On 02-May-25			Bond Future	13.2500	13.8195	68.4867	65.7646	0
13/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0.0000	2722.1000	0.0000	2.7221	0
13/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
13/02/2024	GOVI On 02-May-24			GOVI	938.3160	941.4630	938.3160	941.4630	726
13/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	126540.0000	95070.0000	12.6540	9.5070	0
13/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	126640.0000	95170.0000	12.6640	9.5170	0
13/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	126740.0000	95270.0000	12.6740	9.5270	0
13/02/2024	GOVI On 01-August-24			GOVI	958.9650	962.1800	958.9650	962.1800	0
13/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	155950.0000	188100.0000	15.5950	18.8100	0
13/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	155850.0000	188000.0000	15.5850	18.8000	0
13/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	155750.0000	187900.0000	15.5750	18.7900	0
13/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 07-November-24			GOVI	981.3150	984.6010	981.3150	984.6010	0
13/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	325350.0000	358210.0000	32.5350	35.8210	0
13/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	325250.0000	358110.0000	32.5250	35.8110	0
13/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	325150.0000	358010.0000	32.5150	35.8010	0
13/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	GOVI On 06-February-25			GOVI	1002.4720	1005.8260	1002.4720	1,005.8260	0
13/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	304720.0000	338260.0000	30.4720	33.8260	0
13/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1025.2190	1025.2190	1,025.2190	0
13/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	32190.0000	3.2190	3.2190	0
13/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
13/02/2024	IGOV On 02-May-24			Index Future	350.8140	351.6790	350.8140	351.6790	590
13/02/2024	IGOV On 01-August-24			Index Future	358.6180	359.5020	358.6180	359.5020	0
13/02/2024	IGOV On 07-November-24			Index Future	367.0650	367.9680	367.0650	367.9680	0
13/02/2024	IGOV On 06-February-25			Index Future	375.0590	375.9810	375.0590	375.9810	0
13/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.3040	383.3040	383.3040	0
13/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
13/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3200	8.3100	91.6800	91.6900	0
13/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3100	8.3000	91.6900	91.7000	0
13/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2500	8.2400	91.7500	91.7600	0
13/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2500	8.2400	91.7500	91.7600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1100	8.0900	91.8900	91.9100	0
13/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7800	7.7500	92.2200	92.2500	0
13/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.7100	7.6600	92.2900	92.3400	0
13/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5700	7.5200	92.4300	92.4800	0
13/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.6200	7.5700	92.3800	92.4300	0
13/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6200	7.5900	92.3800	92.4100	0
13/02/2024	R035 On 02-May-24			Bond Future	11.8252	11.7644	83.8798	84.2001	163,740
13/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	347.4800	415.8000	0.3475	0.4158	0
13/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3780.1100	3528.1200	3.7801	3.5281	0
13/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	358.0700	427.8700	0.3581	0.4279	0
13/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3735.1300	3484.6200	3.7351	3.4846	0
13/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	368.9900	440.3000	0.3690	0.4403	0
13/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3690.5400	3441.5400	3.6905	3.4415	0
13/02/2024	R035 On 01-August-24			Bond Future	11.9330	11.8697	85.7255	86.0527	0
13/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1999.1300	2161.3400	1.9991	2.1613	0
13/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2740.7100	2575.7000	2.7407	2.5757	0
13/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2025.0100	2188.3900	2.0250	2.1884	0
13/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2714.4300	2550.5900	2.7144	2.5506	0
13/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2051.0600	2215.6200	2.0511	2.2156	0
13/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2688.3600	2525.7000	2.6884	2.5257	0
13/02/2024	R035 On 07-November-24			Bond Future	12.0699	12.0038	83.2058	83.5404	19,854
13/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3346.6500	3537.3700	3.3467	3.5374	0
13/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2844.3700	2700.5100	2.8444	2.7005	0
13/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3375.1600	3566.7300	3.3752	3.5667	0
13/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2822.9200	2679.9100	2.8229	2.6799	0
13/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3404.0600	3596.4800	3.4041	3.5965	0
13/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2801.9000	2659.7400	2.8019	2.6597	0
13/02/2024	R035 On 06-February-25			Bond Future	12.2106	12.1415	84.9962	85.3377	0
13/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4065.6800	4265.8800	4.0657	4.2659	0
13/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	3090.5800	2949.2600	3.0906	2.9493	0
13/02/2024	R035 On 02-May-25			Bond Future	11.7800	12.2848	84.9684	82.4661	0
13/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3764.0000	2594.7100	3.7640	2.5947	0
13/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3764.0000	5097.0200	3.7640	5.0970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R053 On 02-May-24			Bond Future	12.6090	12.5482	93.5706	94.0079	5,189
13/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4060.8500	4383.8500	4.0609	4.3839	0
13/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1201.6300	1087.3100	1.2016	1.0873	0
13/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4109.5300	4434.0900	4.1095	4.4341	0
13/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1182.7900	1070.0300	1.1828	1.0700	0
13/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4158.2200	4484.3300	4.1582	4.4843	0
13/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1164.0600	1052.8500	1.1641	1.0529	0
13/02/2024	R053 On 01-August-24			Bond Future	12.7259	12.6627	95.6293	96.0761	0
13/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5115.5800	5415.1800	5.1156	5.4152	0
13/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2350.3900	2203.2100	2.3504	2.2032	0
13/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5159.9200	5460.6900	5.1599	5.4607	0
13/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2328.2700	2182.2600	2.3283	2.1823	0
13/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5204.3700	5506.3000	5.2044	5.5063	0
13/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2306.3600	2161.5100	2.3064	2.1615	0
13/02/2024	R053 On 07-November-24			Bond Future	12.8649	12.7990	91.9828	92.4396	0
13/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4034.1400	4276.2700	4.0341	4.2763	0
13/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4553.6000	4338.8900	4.5536	4.3389	0
13/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4070.8100	4314.1400	4.0708	4.3141	0
13/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4520.6200	4307.1100	4.5206	4.3071	0
13/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4107.6200	4352.1400	4.1076	4.3521	0
13/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4487.8700	4275.5500	4.4879	4.2756	0
13/02/2024	R053 On 06-February-25			Bond Future	13.0019	12.9332	93.9603	94.4267	0
13/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4866.4800	5116.6000	4.8665	5.1166	0
13/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5286.4900	5070.2000	5.2865	5.0702	0
13/02/2024	R053 On 02-May-25			Bond Future	12.6400	13.0759	93.3794	90.3735	0
13/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5518.7200	4064.2900	5.5187	4.0643	0
13/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5518.7200	7070.1700	5.5187	7.0702	0
13/02/2024	R186 On 02-May-24			Bond Future	8.9288	8.8522	107.5409	107.7211	94,154
13/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	19.6200	28.7300	0.0196	0.0287	0
13/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2254.0400	2082.9400	2.2540	2.0829	0
13/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	20.7000	30.2000	0.0207	0.0302	0
13/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2231.0000	2060.2900	2.2310	2.0603	0
13/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	21.8100	31.7300	0.0218	0.0317	0
13/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2207.9900	2037.7000	2.2080	2.0377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1983.1200	2142.4900	1.9831	2.1425	2,030
13/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	123.6100	102.7700	0.1236	0.1028	0
13/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3410.6800	3585.7300	3.4107	3.5857	0
13/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	28.5700	23.4100	0.0286	0.0234	2,030
13/02/2024	R186 On 01-August-24			Bond Future	8.9267	8.8410	104.5986	104.7827	0
13/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	560.4900	639.5500	0.5605	0.6396	0
13/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1091.3300	986.3200	1.0913	0.9863	0
13/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	570.9200	650.8100	0.5709	0.6508	0
13/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1080.1800	976.0000	1.0802	0.9760	0
13/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	581.1800	661.8700	0.5812	0.6619	0
13/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1068.8600	965.4800	1.0689	0.9655	0
13/02/2024	R186 On 07-November-24			Bond Future	8.9477	8.8499	107.0331	107.2211	44,477
13/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1235.0600	1344.4000	1.2351	1.3444	0
13/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	885.9300	807.3300	0.8859	0.8073	0
13/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1247.3600	1357.2200	1.2474	1.3572	0
13/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	879.1200	801.0400	0.8791	0.8010	0
13/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1259.7100	1370.0800	1.2597	1.3701	0
13/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	872.3700	794.8000	0.8724	0.7948	0
13/02/2024	R186 On 06-February-25			Bond Future	8.9822	8.8700	104.0207	104.2123	0
13/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1123.6300	1226.9500	1.1236	1.2270	0
13/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1042.0500	953.7100	1.0421	0.9537	0
13/02/2024	R186 On 02-May-25			Bond Future	8.4800	8.9602	106.9365	106.2100	0
13/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	971.1600	650.1500	0.9712	0.6502	0
13/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	986.3600	1391.8500	0.9864	1.3919	0
13/02/2024	R202 On 02-May-24			Bond Future	262.0995	262.7677	262.0995	262.7677	4,858
13/02/2024	R202 On 01-August-24			Bond Future	262.8517	263.5344	262.8517	263.5344	0
13/02/2024	R202 On 07-November-24			Bond Future	269.0385	269.7363	269.0385	269.7363	6
13/02/2024	R202 On 06-February-25			Bond Future	269.6817	270.3936	269.6817	270.3936	0
13/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	2891.7300	3603.6400	2.8917	3.6036	0
13/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	R202 On 02-May-25			Bond Future	272.3100	275.6479	272.3100	275.6479	0
13/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0.0000	3337.9100	0.0000	3.3379	0
13/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R209 On 02-May-24			Bond Future	11.9673	11.9065	64.8259	65.1074	13,247
13/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	190.1900	232.3200	0.1902	0.2323	0
13/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4020.5100	3781.1800	4.0205	3.7812	0
13/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	196.7400	239.9400	0.1967	0.2399	0
13/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3977.1000	3738.8400	3.9771	3.7388	0
13/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	203.4500	247.7500	0.2035	0.2478	0
13/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3933.9100	3696.7500	3.9339	3.6968	0
13/02/2024	R209 On 01-August-24			Bond Future	12.0711	12.0080	66.2522	66.5398	1,690
13/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1478.0800	1606.1300	1.4781	1.6061	0
13/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2820.9900	2661.4700	2.8210	2.6615	0
13/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1498.7400	1627.8400	1.4987	1.6278	0
13/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2794.8800	2636.4100	2.7949	2.6364	0
13/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1519.5500	1649.7100	1.5196	1.6497	0
13/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2768.9600	2611.5500	2.7690	2.6116	0
13/02/2024	R209 On 07-November-24			Bond Future	12.1964	12.1308	64.6374	64.9315	5,237
13/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2710.2900	2872.0100	2.7103	2.8720	0
13/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2649.4900	2517.1700	2.6495	2.5172	0
13/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2734.7700	2897.2700	2.7348	2.8973	0
13/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2629.3400	2497.8000	2.6293	2.4978	0
13/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2759.3300	2922.6100	2.7593	2.9226	0
13/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2609.3200	2478.5600	2.6093	2.4786	0
13/02/2024	R209 On 06-February-25			Bond Future	12.3211	12.2530	66.0279	66.3280	0
13/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3445.3200	3617.0400	3.4453	3.6170	0
13/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2925.3900	2796.9700	2.9254	2.7970	0
13/02/2024	R209 On 02-May-25			Bond Future	11.8900	12.3855	66.6535	64.4488	0
13/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3404.6800	2364.2200	3.4047	2.3642	0
13/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3404.6800	4568.8800	3.4047	4.5689	0
13/02/2024	R210 On 02-May-24			Bond Future	234.5276	234.5625	234.5276	234.5625	198
13/02/2024	R210 On 01-August-24			Bond Future	239.7442	239.7797	239.7442	239.7797	300
13/02/2024	R210 On 07-November-24			Bond Future	242.0567	242.0921	242.0567	242.0921	60
13/02/2024	R210 On 06-February-25			Bond Future	247.3240	247.3594	247.3240	247.3594	0
13/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7713.9800	7749.3700	7.7140	7.7494	0
13/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	R210 On 02-May-25			Bond Future	248.0300	248.7687	248.0300	248.7687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0.0000	738.6600	0.0000	0.7387	0
13/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2024	R213 On 02-May-24			Bond Future	10.6661	10.6046	83.8446	84.1048	26,520
13/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	566.6700	655.7900	0.5667	0.6558	0
13/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2216.0100	2045.0200	2.2160	2.0450	0
13/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	580.6100	671.1400	0.5806	0.6711	0
13/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2186.7200	2017.1400	2.1867	2.0171	0
13/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	594.7600	686.7100	0.5948	0.6867	0
13/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2157.6600	1989.5000	2.1577	1.9895	0
13/02/2024	R213 On 01-August-24			Bond Future	10.7452	10.6806	85.6895	85.9553	0
13/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2141.7600	2296.4500	2.1418	2.2965	0
13/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1671.8700	1560.8200	1.6719	1.5608	0
13/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2165.4500	2321.0200	2.1655	2.3210	0
13/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1654.7900	1544.6200	1.6548	1.5446	0
13/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2189.2500	2345.7100	2.1893	2.3457	0
13/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1637.8500	1528.5700	1.6379	1.5286	0
13/02/2024	R213 On 07-November-24			Bond Future	10.8555	10.7874	84.1234	84.3950	16,163
13/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3184.1800	3355.1600	3.1842	3.3552	0
13/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1788.0300	1687.4100	1.7880	1.6874	0
13/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3209.1900	3380.8100	3.2092	3.3808	0
13/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1774.0800	1674.1000	1.7741	1.6741	0
13/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3234.0000	3406.2600	3.2340	3.4063	0
13/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1759.9600	1660.6200	1.7600	1.6606	0
13/02/2024	R213 On 06-February-25			Bond Future	10.9730	10.9013	85.9342	86.2114	0
13/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3578.2000	3749.5800	3.5782	3.7496	0
13/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2140.6100	2034.8200	2.1406	2.0348	0
13/02/2024	R213 On 02-May-25			Bond Future	10.5200	11.0283	86.2455	84.3107	0
13/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2910.9100	2016.7400	2.9109	2.0167	0
13/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2910.9100	3951.5100	2.9109	3.9515	0
13/02/2024	R214 On 02-May-24			Bond Future	12.4278	12.3672	59.7736	60.0563	22,992
13/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	104.6700	131.1800	0.1047	0.1312	0
13/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4887.5200	4631.2900	4.8875	4.6313	0
13/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	108.8400	136.1700	0.1088	0.1362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4839.2500	4583.8400	4.8393	4.5838	0
13/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	113.1400	141.3100	0.1131	0.1413	0
13/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4791.1700	4536.6000	4.7912	4.5366	0
13/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	776.0700	887.0000	0.7761	0.8870	10,000
13/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2234.9700	2063.1600	2.2350	2.0632	0
13/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	811.8200	925.8900	0.8118	0.9259	5,610
13/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2174.2100	2005.5400	2.1742	2.0055	0
13/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2709.0200	2922.1900	2.7090	2.9222	0
13/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	707.4700	637.9000	0.7075	0.6379	15,610
13/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4983.2500	5241.1000	4.9833	5.2411	0
13/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	229.2600	204.3700	0.2293	0.2044	15,610
13/02/2024	R214 On 01-August-24			Bond Future	12.5325	12.4698	61.0888	61.3777	0
13/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1344.7400	1465.4000	1.3447	1.4654	0
13/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3093.7600	2925.5200	3.0938	2.9255	0
13/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1364.2300	1485.9500	1.3642	1.4860	0
13/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3065.2500	2898.0700	3.0653	2.8981	0
13/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1384.0200	1506.8100	1.3840	1.5068	0
13/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3037.1000	2870.9900	3.0371	2.8710	0
13/02/2024	R214 On 07-November-24			Bond Future	12.6614	12.5962	59.2039	59.4993	0
13/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2580.8200	2738.1300	2.5808	2.7381	0
13/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2859.0400	2720.9200	2.8590	2.7209	0
13/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2604.6700	2762.7700	2.6047	2.7628	0
13/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2837.4200	2700.0900	2.8374	2.7001	0
13/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2628.8300	2787.7200	2.6288	2.7877	0
13/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2816.1500	2679.6100	2.8162	2.6796	0
13/02/2024	R214 On 06-February-25			Bond Future	12.7912	12.7237	60.4778	60.7794	0
13/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3031.1500	3191.2200	3.0312	3.1912	0
13/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3393.9700	3252.4700	3.3940	3.2525	0
13/02/2024	R214 On 02-May-25			Bond Future	12.4000	12.8528	60.6952	58.6431	0
13/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3496.5200	2511.8100	3.4965	2.5118	0
13/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3496.5200	4563.9100	3.4965	4.5639	0
13/02/2024	R248 On 02-May-24			Bond Future	12.6346	12.5740	72.5173	72.8557	245,587
13/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	42.4500	55.5800	0.0425	0.0556	0
13/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7541.5500	7216.2200	7.5416	7.2162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	54.3200	70.4300	0.0543	0.0704	0
13/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7157.4400	6835.0900	7.1574	6.8351	0
13/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	56.5600	73.2200	0.0566	0.0732	0
13/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7094.0200	6772.2200	7.0940	6.7722	0
13/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	58.8700	76.1000	0.0589	0.0761	0
13/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7030.7700	6709.5400	7.0308	6.7095	0
13/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1108.6000	1255.6400	1.1086	1.2556	0
13/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2434.3200	2242.9000	2.4343	2.2429	0
13/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3575.8300	3839.6000	3.5758	3.8396	0
13/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	758.0800	683.3900	0.7581	0.6834	0
13/02/2024	R248 On 01-August-24			Bond Future	12.7475	12.6846	74.1129	74.4588	13,000
13/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1467.9800	1603.4900	1.4680	1.6035	0
13/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3993.8300	3783.5000	3.9938	3.7835	0
13/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1490.3100	1627.1000	1.4903	1.6271	0
13/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3957.9800	3748.9300	3.9580	3.7489	0
13/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1512.6400	1650.7000	1.5126	1.6507	0
13/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3922.2100	3714.4300	3.9222	3.7144	0
13/02/2024	R248 On 07-November-24			Bond Future	12.8856	12.8200	71.3864	71.7400	0
13/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3007.0900	3191.4000	3.0071	3.1914	0
13/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3578.1200	3408.8200	3.5781	3.4088	0
13/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3035.2900	3220.5500	3.0353	3.2206	0
13/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3551.8900	3383.5400	3.5519	3.3835	0
13/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3063.6000	3249.8000	3.0636	3.2498	0
13/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3525.8500	3358.4400	3.5259	3.3584	0
13/02/2024	R248 On 06-February-25			Bond Future	13.0250	12.9567	72.9221	73.2830	0
13/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3057.4500	3230.1100	3.0575	3.2301	0
13/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4751.7700	4563.4500	4.7518	4.5635	0
13/02/2024	R248 On 02-May-25			Bond Future	12.6000	13.0947	72.9111	70.2427	0
13/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4239.3000	2966.9600	4.2393	2.9670	0
13/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4239.3000	5635.4100	4.2393	5.6354	0
13/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0