



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
28/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	2025 On 02-May-24			Bond Future	179.1852	179.1967	179.1852	179.1967	9,015
28/02/2024	2025 On 01-August-24			Bond Future	181.3332	181.3446	181.3332	181.3446	0
28/02/2024	2025 On 07-November-24			Bond Future	185.6194	185.6291	185.6194	185.6291	75
28/02/2024	2029 On 02-May-24			Bond Future	129.0233	129.0682	129.0233	129.0682	7,165
28/02/2024	2029 On 01-August-24			Bond Future	131.8894	131.9351	131.8894	131.9351	728
28/02/2024	2029 On 07-November-24			Bond Future	133.6090	133.6542	133.6090	133.6542	66
28/02/2024	2029 On 06-February-25			Bond Future	136.4726	136.5172	136.4726	136.5172	0
28/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4072.6300	4117.1700	4.0726	4.1172	0
28/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2029 On 08-May-25			Bond Future	137.8875	137.9309	137.8875	137.9309	0
28/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	37.5200	80.8700	0.0375	0.0809	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2030 On 02-May-24			Bond Future	10.2147	10.2539	92.6723	92.5157	131,878
28/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	221.2100	199.4600	0.2212	0.1995	1,000
28/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2478.1800	2613.0400	2.4782	2.6130	0
28/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	367.1700	334.5600	0.3672	0.3346	0
28/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2007.0200	2131.0200	2.0070	2.1310	0
28/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	378.9100	345.5000	0.3789	0.3455	0
28/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1977.8000	2101.0000	1.9778	2.1010	0
28/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	390.7700	356.5600	0.3908	0.3566	0
28/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1948.7200	2071.1200	1.9487	2.0711	0
28/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	923.5300	859.4800	0.9235	0.8595	1,000
28/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1143.1200	1235.6800	1.1431	1.2357	0
28/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2083.6700	1979.0500	2.0837	1.9791	500
28/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	477.7400	529.7300	0.4777	0.5297	0
28/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2699.8800	2581.4800	2.6999	2.5815	1,080
28/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	314.5100	352.7200	0.3145	0.3527	0
28/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3701.3900	3567.6500	3.7014	3.5677	500
28/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	162.7600	185.6300	0.1628	0.1856	0
28/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6612.3900	6459.2000	6.6124	6.4592	0
28/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	16.2200	19.6400	0.0162	0.0196	1,000
28/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8184.4500	8028.6500	8.1845	8.0287	0
28/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.0400	3.8500	0.0030	0.0039	1,080
28/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10866.3600	10709.7800	10.8664	10.7098	0
28/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	500
28/02/2024	2030 On 01-August-24			Bond Future	10.2917	10.3332	90.7027	90.5425	0
28/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1701.2700	1621.1100	1.7013	1.6211	0
28/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1399.2800	1479.3400	1.3993	1.4793	0
28/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1723.3400	1642.5500	1.7233	1.6426	0
28/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1382.8600	1462.2900	1.3829	1.4623	0
28/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1745.5500	1664.1300	1.7456	1.6641	0
28/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1366.5900	1445.3900	1.3666	1.4454	0
28/02/2024	2030 On 07-November-24			Bond Future	10.3822	10.4266	92.8225	92.6576	1,650
28/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2792.7700	2696.9500	2.7928	2.6970	0
28/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1474.1400	1543.2300	1.4741	1.5432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2816.4200	2720.1500	2.8164	2.7202	0
28/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1461.2800	1529.9200	1.4613	1.5299	0
28/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2840.1300	2743.4300	2.8401	2.7434	0
28/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1448.5100	1516.7200	1.4485	1.5167	0
28/02/2024	2030 On 06-February-25			Bond Future	10.4906	10.5382	90.7792	90.6096	0
28/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2664.2700	2573.8200	2.6643	2.5738	0
28/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1991.1600	2070.2800	1.9912	2.0703	0
28/02/2024	2030 On 08-May-25			Bond Future	10.6361	10.6872	92.6438	92.4694	0
28/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1353.5700	1295.5700	1.3536	1.2956	0
28/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3807.3400	3923.7300	3.8073	3.9237	0
28/02/2024	2032 On 02-May-24			Bond Future	11.0587	11.1035	86.2714	86.0623	127,511
28/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	95.5500	82.1600	0.0956	0.0822	8,500
28/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3741.4600	3937.1900	3.7415	3.9372	0
28/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	125.7800	108.8400	0.1258	0.1088	1,000
28/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3476.1200	3668.3000	3.4761	3.6683	0
28/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	262.3000	231.1400	0.2623	0.2311	0
28/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2733.4900	2911.4500	2.7335	2.9115	0
28/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	272.4900	240.3700	0.2725	0.2404	0
28/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2695.1600	2872.1600	2.6952	2.8722	0
28/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	282.8500	249.7600	0.2829	0.2498	0
28/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2657.0500	2833.0800	2.6571	2.8331	0
28/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	293.5800	259.5000	0.2936	0.2595	500
28/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2619.3300	2794.3700	2.6193	2.7944	0
28/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	315.8800	279.7800	0.3159	0.2798	500
28/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2544.8500	2717.8700	2.5449	2.7179	0
28/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	389.6100	347.0900	0.3896	0.3471	1,550
28/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2329.0600	2495.6600	2.3291	2.4957	0
28/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	734.7600	666.7800	0.7348	0.6668	1,000
28/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1670.5700	1811.7100	1.6706	1.8117	0
28/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1269.1500	1171.2600	1.2692	1.1713	500
28/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1122.7700	1234.0000	1.1228	1.2340	0
28/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1606.5100	1493.6500	1.6065	1.4937	0
28/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	902.4900	998.7500	0.9025	0.9988	500
28/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1819.2900	1698.1500	1.8193	1.6982	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	792.1600	880.1400	0.7922	0.8801	17,000
28/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2042.4800	1913.4600	2.0425	1.9135	1,550
28/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	693.8400	773.9400	0.6938	0.7739	0
28/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3701.2900	3532.2400	3.7013	3.5322	0
28/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	278.9700	319.0400	0.2790	0.3190	500
28/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8104.5500	7901.2200	8.1046	7.9012	0
28/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	28.3200	34.1100	0.0283	0.0341	1,000
28/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9228.6000	9022.4600	9.2286	9.0225	0
28/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.0800	16.0600	0.0131	0.0161	500
28/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9903.9200	9696.6400	9.9039	9.6966	0
28/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.4600	9.3000	0.0075	0.0093	1,550
28/02/2024	2032 On 01-August-24			Bond Future	11.1557	11.2026	88.1669	87.9531	0
28/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1857.6900	1758.6100	1.8577	1.7586	0
28/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1975.2000	2089.9000	1.9752	2.0899	0
28/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1881.7500	1781.8600	1.8818	1.7819	0
28/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1953.5500	2067.4400	1.9536	2.0674	0
28/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1905.9800	1805.2800	1.9060	1.8053	0
28/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1932.1000	2045.1800	1.9321	2.0452	0
28/02/2024	2032 On 07-November-24			Bond Future	11.2757	11.3253	86.0607	85.8410	1,130
28/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3019.5200	2901.3000	3.0195	2.9013	0
28/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2162.9700	2264.4500	2.1630	2.2645	0
28/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3045.6700	2926.8600	3.0457	2.9269	0
28/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2145.3300	2246.2200	2.1453	2.2462	0
28/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3071.9100	2952.5200	3.0719	2.9525	0
28/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2127.8200	2228.1300	2.1278	2.2281	0
28/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3480.6600	3352.7700	3.4807	3.3528	1,615
28/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1883.7000	1975.5100	1.8837	1.9755	0
28/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9074.3000	8882.8400	9.0743	8.8828	0
28/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	439.0100	467.2500	0.4390	0.4673	1,615
28/02/2024	2032 On 06-February-25			Bond Future	11.4074	11.4597	87.8830	87.6575	0
28/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3360.5900	3231.7200	3.3606	3.2317	0
28/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2025.3800	2122.0300	2.0254	2.1220	0
28/02/2024	2032 On 08-May-25			Bond Future	11.5607	11.6161	85.5240	85.2925	0
28/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1679.5300	1599.6200	1.6795	1.5996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4460.3400	4611.9000	4.4603	4.6119	0
28/02/2024	2033 On 02-May-24			Bond Future	121.1527	121.4812	121.1527	121.4812	2,064
28/02/2024	2033 On 01-August-24			Bond Future	123.8440	124.1796	123.8440	124.1796	5,737
28/02/2024	2033 On 07-November-24			Bond Future	125.2767	125.6189	125.2767	125.6189	0
28/02/2024	2033 On 06-February-25			Bond Future	127.9619	128.3100	127.9619	128.3100	0
28/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3021.9100	3369.9700	3.0219	3.3700	0
28/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2033 On 08-May-25			Bond Future	129.0992	129.4523	129.0992	129.4523	0
28/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1520.8300	1167.6800	1.5208	1.1677	0
28/02/2024	2037 On 02-May-24			Bond Future	12.2041	12.2853	78.5976	78.1728	80,402
28/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	195.7500	154.8500	0.1958	0.1549	0
28/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4424.4400	4808.3300	4.4244	4.8083	0
28/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	203.0200	160.8600	0.2030	0.1609	0
28/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4374.9600	4757.5900	4.3750	4.7576	0
28/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	210.5000	167.0400	0.2105	0.1670	0
28/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4325.7400	4707.0700	4.3257	4.7071	0
28/02/2024	2037 On 01-August-24			Bond Future	12.3259	12.4104	76.0684	75.6342	73,191
28/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1737.3000	1564.0100	1.7373	1.5640	0
28/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2968.3300	3229.3000	2.9683	3.2293	0
28/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1761.4700	1586.6100	1.7615	1.5866	0
28/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2939.7300	3199.1300	2.9397	3.1991	0
28/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1785.8200	1609.3800	1.7858	1.6094	1,383
28/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2911.3600	3169.1800	2.9114	3.1692	0
28/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5152.4700	4834.6100	5.1525	4.8346	0
28/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	973.9400	1090.3400	0.9739	1.0903	1,383
28/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7651.3500	7282.1700	7.6514	7.2822	0
28/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	481.3800	546.4600	0.4814	0.5465	1,383
28/02/2024	2037 On 07-November-24			Bond Future	12.4603	12.5486	77.8458	77.4006	9,175
28/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3395.5400	3162.6500	3.3955	3.1627	0
28/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2843.0500	3055.3600	2.8431	3.0554	0
28/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3424.3700	3190.3500	3.4244	3.1904	0
28/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2821.8300	3033.0100	2.8218	3.0330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3453.3100	3218.1500	3.4533	3.2182	0
28/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2800.7600	3010.8000	2.8008	3.0108	0
28/02/2024	2037 On 06-February-25			Bond Future	12.6030	12.6953	75.2337	74.7781	0
28/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3995.5100	3751.0200	3.9955	3.7510	0
28/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3222.4800	3433.6000	3.2225	3.4336	0
28/02/2024	2037 On 08-May-25			Bond Future	12.7673	12.8637	76.7769	76.3108	0
28/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2698.0400	2511.4600	2.6980	2.5115	0
28/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5272.9600	5552.4900	5.2730	5.5525	0
28/02/2024	2038 On 02-May-24			Bond Future	132.8166	132.4072	132.8166	132.4072	5,122
28/02/2024	2038 On 01-August-24			Bond Future	133.7056	133.2867	133.7056	133.2867	0
28/02/2024	2038 On 07-November-24			Bond Future	136.8656	136.4354	136.8656	136.4354	0
28/02/2024	2038 On 06-February-25			Bond Future	137.6855	137.2440	137.6855	137.2440	0
28/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2455.5300	2014.0400	2.4555	2.0140	0
28/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2038 On 08-May-25			Bond Future	140.5520	140.0994	140.5520	140.0994	0
28/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	872.0000	419.4100	0.8720	0.4194	0
28/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2040 On 02-May-24			Bond Future	12.4762	12.5780	78.6521	78.0913	148,467
28/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	127.0700	90.9100	0.1271	0.0909	0
28/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5230.0200	5754.6700	5.2300	5.7547	0
28/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	132.2900	94.8500	0.1323	0.0949	0
28/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5174.0500	5697.4200	5.1741	5.6974	0
28/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	137.7400	98.9700	0.1377	0.0990	0
28/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5118.3900	5640.4300	5.1184	5.6404	0
28/02/2024	2040 On 01-August-24			Bond Future	12.6010	12.7069	75.8738	75.3006	3,312
28/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1744.3200	1524.1100	1.7443	1.5241	0
28/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3297.4500	3650.4000	3.2975	3.6504	0
28/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1769.0900	1546.8100	1.7691	1.5468	0
28/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3266.0900	3616.9700	3.2661	3.6170	0
28/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1794.0500	1569.6900	1.7941	1.5697	0
28/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3234.9900	3583.7900	3.2350	3.5838	0
28/02/2024	2040 On 07-November-24			Bond Future	12.7378	12.8484	77.6464	77.0590	8,677
28/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3596.7300	3289.9600	3.5967	3.2900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3053.9000	3334.5300	3.0539	3.3345	0
28/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3627.0200	3318.7700	3.6270	3.3188	0
28/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3031.3800	3310.5300	3.0314	3.3105	0
28/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3657.6700	3347.9400	3.6577	3.3479	0
28/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3009.2800	3286.9500	3.0093	3.2870	0
28/02/2024	2040 On 06-February-25			Bond Future	12.8822	12.9976	74.7793	74.1785	0
28/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3996.6300	3685.0300	3.9966	3.6850	0
28/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3642.7100	3931.9300	3.6427	3.9319	0
28/02/2024	2040 On 08-May-25			Bond Future	13.0465	13.1669	76.3125	75.6981	0
28/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	3093.4800	2833.9600	3.0935	2.8340	0
28/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5280.5300	5635.3800	5.2805	5.6354	0
28/02/2024	2044 On 02-May-24			Bond Future	12.5738	12.6909	74.6289	73.9841	79,269
28/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	107.8500	72.4400	0.1079	0.0724	0
28/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5551.8400	6161.2500	5.5518	6.1613	0
28/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	112.4600	75.7300	0.1125	0.0757	0
28/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5493.9300	6102.0200	5.4939	6.1020	0
28/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	117.2700	79.1800	0.1173	0.0792	0
28/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5436.3000	6043.0300	5.4363	6.0430	0
28/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1385.2900	1115.3800	1.3853	1.1154	0
28/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1796.6700	2171.5800	1.7967	2.1716	4,200
28/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2153.5600	1796.2100	2.1536	1.7962	0
28/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1187.1800	1474.6500	1.1872	1.4747	10,030
28/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3063.6500	2629.1600	3.0637	2.6292	0
28/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	762.8300	973.1600	0.7628	0.9732	10,030
28/02/2024	2044 On 01-August-24			Bond Future	12.6951	12.8168	71.8873	71.2283	37,227
28/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1393.0000	1173.9300	1.3930	1.1739	0
28/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3717.6000	4157.6000	3.7176	4.1576	0
28/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1415.2500	1193.7700	1.4153	1.1938	0
28/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3682.3800	4119.9700	3.6824	4.1200	0
28/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1437.5200	1213.6300	1.4375	1.2136	0
28/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3647.2400	4082.4200	3.6472	4.0824	0
28/02/2024	2044 On 07-November-24			Bond Future	12.8275	12.9545	73.5668	72.8915	0
28/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3468.6700	3120.8200	3.4687	3.1208	0
28/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3082.0600	3409.4500	3.0821	3.4095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3498.7300	3149.1300	3.4987	3.1491	0
28/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3059.0500	3384.6900	3.0591	3.3847	0
28/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3528.8800	3177.5400	3.5289	3.1775	0
28/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3036.2000	3360.1000	3.0362	3.3601	0
28/02/2024	2044 On 06-February-25			Bond Future	12.9667	13.0991	70.7385	70.0480	0
28/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4011.8800	3655.1600	4.0119	3.6552	0
28/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3732.5000	4066.2700	3.7325	4.0663	0
28/02/2024	2044 On 08-May-25			Bond Future	13.1242	13.2623	72.1885	71.4827	0
28/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	3175.1800	2873.9800	3.1752	2.8740	0
28/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5311.4700	5716.0600	5.3115	5.7161	0
28/02/2024	2046 On 02-May-24			Bond Future	114.2691	114.3042	114.2691	114.3042	16,115
28/02/2024	2046 On 01-August-24			Bond Future	116.8077	116.8432	116.8077	116.8432	0
28/02/2024	2046 On 07-November-24			Bond Future	117.3715	117.4065	117.3715	117.4065	0
28/02/2024	2046 On 06-February-25			Bond Future	119.8862	119.9203	119.8862	119.9203	0
28/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5876.1600	5910.3300	5.8762	5.9103	0
28/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2046 On 08-May-25			Bond Future	120.1375	120.1703	120.1375	120.1703	0
28/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1832.4900	1799.7300	1.8325	1.7997	0
28/02/2024	2050 On 02-May-24			Bond Future	115.5856	115.0346	115.5856	115.0346	14,107
28/02/2024	2050 On 01-August-24			Bond Future	115.8571	115.2933	115.8571	115.2933	0
28/02/2024	2050 On 07-November-24			Bond Future	118.5952	118.0170	118.5952	118.0170	0
28/02/2024	2050 On 06-February-25			Bond Future	118.7813	118.1889	118.7813	118.1889	0
28/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3181.3200	2588.9100	3.1813	2.5889	0
28/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	2050 On 08-May-25			Bond Future	121.2537	120.6473	121.2537	120.6473	0
28/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	93.6500	0.0000	0.0937	0.0000	0
28/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	512.7300	0.0000	0.5127	0
28/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	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
28/02/2024	AL37 On 02-May-24			Index Future	949.4230	947.7430	949.4230	947.7430	0
28/02/2024	AL37 On 01-August-24			Index Future	970.2840	968.5670	970.2840	968.5670	0
28/02/2024	AL37 On 07-November-24			Index Future	992.9820	991.2220	992.9820	991.2220	0
28/02/2024	AL37 On 06-February-25			Index Future	1014.0550	1012.2540	1014.0550	1,012.2540	0
28/02/2024	AL37 On 08-May-25			Index Future	1034.9890	1033.1460	1034.9890	1,033.1460	0
28/02/2024	AL7T On 02-May-24			Index Future	1100.0970	1096.2040	1100.0970	1,096.2040	0
28/02/2024	AL7T On 01-August-24			Index Future	1124.2690	1120.2900	1124.2690	1,120.2900	0
28/02/2024	AL7T On 07-November-24			Index Future	1150.5690	1146.4930	1150.5690	1,146.4930	0
28/02/2024	AL7T On 06-February-25			Index Future	1174.9870	1170.8200	1174.9870	1,170.8200	0
28/02/2024	AL7T On 08-May-25			Index Future	1199.2430	1194.9850	1199.2430	1,194.9850	0
28/02/2024	ALBI On 02-May-24			Index Future	954.8230	950.8720	954.8230	950.8720	94
28/02/2024	ALBI On 01-August-24			Index Future	975.8030	971.7650	975.8030	971.7650	0
28/02/2024	ALBI On 07-November-24			Index Future	998.6300	994.4940	998.6300	994.4940	0
28/02/2024	ALBI On 06-February-25			Index Future	1019.8230	1015.5960	1019.8230	1,015.5960	0
28/02/2024	ALBI On 08-May-25			Index Future	1040.8760	1036.5570	1040.8760	1,036.5570	0
28/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	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
28/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	ES33 On 02-May-24			Bond Future	12.6106	12.6931	73.4381	73.0800	0
28/02/2024	ES33 On 01-August-24			Bond Future	12.7561	12.8423	75.0694	74.7033	0
28/02/2024	ES33 On 07-November-24			Bond Future	12.9334	13.0241	73.0404	72.6648	0
28/02/2024	ES33 On 06-February-25			Bond Future	13.1232	13.2185	74.6033	74.2186	0
28/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	871.6900	487.0000	0.8717	0.4870	0
28/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	ES33 On 08-May-25			Bond Future	13.3297	13.4298	72.3505	71.9567	0
28/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2421.5400	2815.3400	2.4215	2.8153	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	ES42 On 02-May-24			Bond Future	13.1174	13.2251	68.6604	68.1208	0
28/02/2024	ES42 On 01-August-24			Bond Future	13.2532	13.3652	70.1855	69.6338	0
28/02/2024	ES42 On 07-November-24			Bond Future	13.4142	13.5314	67.5752	67.0097	0
28/02/2024	ES42 On 06-February-25			Bond Future	13.5776	13.7000	69.0189	68.4404	0
28/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	625.4100	46.9000	0.6254	0.0469	0
28/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	ES42 On 08-May-25			Bond Future	13.7604	13.8884	66.1833	65.5917	0
28/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2447.6200	3039.2400	2.4476	3.0392	0
28/02/2024	GOVI On 02-May-24			GOVI	940.8380	937.0190	940.8380	937.0190	726
28/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	101320.0000	139510.0000	10.1320	13.9510	0
28/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	101420.0000	139610.0000	10.1420	13.9610	0
28/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	101520.0000	139710.0000	10.1520	13.9710	0
28/02/2024	GOVI On 01-August-24			GOVI	961.5110	957.6080	961.5110	957.6080	0
28/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	181410.0000	142380.0000	18.1410	14.2380	0
28/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	181310.0000	142280.0000	18.1310	14.2280	0
28/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	181210.0000	142180.0000	18.1210	14.2180	0
28/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 07-November-24			GOVI	984.0040	980.0060	984.0040	980.0060	0
28/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	352240.0000	312260.0000	35.2240	31.2260	0
28/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	352140.0000	312160.0000	35.2140	31.2160	0
28/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	352040.0000	312060.0000	35.2040	31.2060	0
28/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 06-February-25			GOVI	1004.8870	1000.8000	1004.8870	1,000.8000	0
28/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	328870.0000	288000.0000	32.8870	28.8000	0
28/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	GOVI On 08-May-25			GOVI	1025.6310	1021.4560	1025.6310	1,021.4560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	36310.0000	0.0000	3.6310	0.0000	0
28/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	5440.0000	0.0000	0.5440	0
28/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/02/2024	IGOV On 02-May-24			Index Future	348.4840	348.1670	348.4840	348.1670	593
28/02/2024	IGOV On 01-August-24			Index Future	356.2250	355.9010	356.2250	355.9010	0
28/02/2024	IGOV On 07-November-24			Index Future	364.6470	364.3140	364.6470	364.3140	0
28/02/2024	IGOV On 06-February-25			Index Future	372.4660	372.1250	372.4660	372.1250	0
28/02/2024	IGOV On 08-May-25			Index Future	380.2340	379.8840	380.2340	379.8840	0
28/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
28/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3530	91.6300	91.6470	0
28/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3400	8.3590	91.6600	91.6410	0
28/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3290	91.6700	91.6710	0
28/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3200	8.3130	91.6800	91.6870	0
28/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3100	8.2450	91.6900	91.7550	0
28/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2700	8.2350	91.7300	91.7650	0
28/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2300	8.0630	91.7700	91.9370	0
28/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.9800	7.7560	92.0200	92.2440	0
28/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.9000	7.6280	92.1000	92.3720	0
28/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.8100	7.5230	92.1900	92.4770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8400	7.5750	92.1600	92.4250	0
28/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8900	7.6380	92.1100	92.3620	0
28/02/2024	R035 On 02-May-24			Bond Future	11.7735	11.8542	84.1521	83.7277	161,001
28/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	360.6100	292.6500	0.3606	0.2927	0
28/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3520.8600	3877.3500	3.5209	3.8774	0
28/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	372.1200	302.4300	0.3721	0.3024	0
28/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3476.8000	3831.5600	3.4768	3.8316	0
28/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	383.8900	312.4500	0.3839	0.3125	0
28/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3433.0600	3786.0700	3.4331	3.7861	0
28/02/2024	R035 On 01-August-24			Bond Future	11.8796	11.9637	86.0012	85.5672	0
28/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2144.4200	1948.9100	2.1444	1.9489	0
28/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2610.2700	2848.7000	2.6103	2.8487	0
28/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2171.3800	1974.3400	2.1714	1.9743	0
28/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2585.0700	2821.9700	2.5851	2.8220	0
28/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2198.2800	1999.7200	2.1983	1.9997	0
28/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2559.8500	2795.2300	2.5599	2.7952	0
28/02/2024	R035 On 07-November-24			Bond Future	12.0124	12.1006	83.4964	83.0515	14,838
28/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3472.6300	3234.8600	3.4726	3.2349	0
28/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2679.7100	2886.8400	2.6797	2.8868	0
28/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3502.1000	3263.1800	3.5021	3.2632	0
28/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2659.2200	2865.2000	2.6592	2.8652	0
28/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3531.6800	3291.6200	3.5317	3.2916	0
28/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2638.8800	2843.7200	2.6389	2.8437	0
28/02/2024	R035 On 06-February-25			Bond Future	12.1562	12.2485	85.2651	84.8097	0
28/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3945.4000	3691.3000	3.9454	3.6913	0
28/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2701.4300	2902.7600	2.7014	2.9028	0
28/02/2024	R035 On 08-May-25			Bond Future	12.3102	12.4068	82.5034	82.0374	0
28/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2299.1300	2120.9700	2.2991	2.1210	0
28/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	4922.8500	5210.7100	4.9229	5.2107	0
28/02/2024	R053 On 02-May-24			Bond Future	12.4228	12.5398	94.9225	94.0688	5,189
28/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4881.3800	4239.6300	4.8814	4.2396	0
28/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	670.1800	882.1400	0.6702	0.8821	0
28/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4936.0200	4291.1300	4.9360	4.2911	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	657.3000	866.1200	0.6573	0.8661	0
28/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4990.6900	4342.6600	4.9907	4.3427	0
28/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	644.5500	850.2300	0.6446	0.8502	0
28/02/2024	R053 On 01-August-24			Bond Future	12.5327	12.6543	97.0082	96.1356	0
28/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5794.4500	5203.9700	5.7945	5.2040	0
28/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1650.4100	1932.5100	1.6504	1.9325	0
28/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5843.1000	5250.2400	5.8431	5.2502	0
28/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1632.6000	1912.3200	1.6326	1.9123	0
28/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5891.8500	5296.6300	5.8919	5.2966	0
28/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1614.9900	1892.3500	1.6150	1.8924	0
28/02/2024	R053 On 07-November-24			Bond Future	12.6619	12.7890	93.4034	92.5094	0
28/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4671.4100	4197.1300	4.6714	4.1971	0
28/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3770.2300	4189.9500	3.7702	4.1900	0
28/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4711.7300	4235.1000	4.7117	4.2351	0
28/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3740.9000	4158.2700	3.7409	4.1583	0
28/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4752.1700	4273.2000	4.7522	4.2732	0
28/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3711.7800	4126.8100	3.7118	4.1268	0
28/02/2024	R053 On 06-February-25			Bond Future	12.7949	12.9275	95.3798	94.4656	0
28/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5419.2800	4929.6000	5.4193	4.9296	0
28/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4419.7300	4844.2700	4.4197	4.8443	0
28/02/2024	R053 On 08-May-25			Bond Future	12.9416	13.0800	91.4684	90.5338	0
28/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	4336.2500	3919.7700	4.3363	3.9198	0
28/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6435.1000	6953.1500	6.4351	6.9532	0
28/02/2024	R186 On 02-May-24			Bond Future	8.9938	9.0218	107.3884	107.3230	93,369
28/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	1.3700	1.1700	0.0014	0.0012	0
28/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2388.2600	2453.4600	2.3883	2.4535	0
28/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	1.4600	1.2500	0.0015	0.0013	0
28/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2364.2300	2429.4200	2.3642	2.4294	0
28/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	1.6200	1.3900	0.0016	0.0014	0
28/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2340.2700	2405.4400	2.3403	2.4054	0
28/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1790.4400	1735.3200	1.7904	1.7353	2,030
28/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	83.4000	93.6800	0.0834	0.0937	0
28/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3244.4200	3181.4300	3.2444	3.1814	0
28/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	14.7800	17.1900	0.0148	0.0172	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
28/02/2024	R186 On 01-August-24			Bond Future	9.0010	9.0323	104.4396	104.3726	0
28/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	419.9200	398.8600	0.4199	0.3989	0
28/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1109.8000	1155.7000	1.1098	1.1557	0
28/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	429.2300	407.8600	0.4292	0.4079	0
28/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1097.5300	1143.1200	1.0975	1.1431	0
28/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	438.3900	416.7100	0.4384	0.4167	0
28/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1085.1100	1130.3900	1.0851	1.1304	0
28/02/2024	R186 On 07-November-24			Bond Future	9.0271	9.0635	106.8808	106.8112	35,853
28/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1054.9900	1019.8700	1.0550	1.0199	0
28/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	858.1400	892.6300	0.8581	0.8926	0
28/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1067.2300	1031.9000	1.0672	1.0319	0
28/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	851.2700	885.5500	0.8513	0.8856	0
28/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1079.5300	1043.9900	1.0795	1.0440	0
28/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	844.4700	878.5400	0.8445	0.8785	0
28/02/2024	R186 On 06-February-25			Bond Future	9.0942	9.1367	103.8298	103.7574	0
28/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	957.3500	923.9000	0.9574	0.9239	0
28/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1066.6500	1105.6300	1.0667	1.1056	0
28/02/2024	R186 On 08-May-25			Bond Future	9.2296	9.2805	105.9630	105.8875	0
28/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	442.8700	420.7500	0.4429	0.4208	0
28/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1577.9400	1631.2800	1.5779	1.6313	0
28/02/2024	R202 On 02-May-24			Bond Future	259.7354	259.8140	259.7354	259.8140	4,848
28/02/2024	R202 On 01-August-24			Bond Future	260.4281	260.5076	260.4281	260.5076	0
28/02/2024	R202 On 07-November-24			Bond Future	266.5834	266.6623	266.5834	266.6623	6
28/02/2024	R202 On 06-February-25			Bond Future	267.0871	267.1636	267.0871	267.1636	0
28/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	297.1300	373.6200	0.2971	0.3736	0
28/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	R202 On 08-May-25			Bond Future	272.6478	272.7222	272.6478	272.7222	0
28/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	337.8200	412.1500	0.3378	0.4122	0
28/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	R209 On 02-May-24			Bond Future	11.9123	11.9929	65.0805	64.7080	13,185
28/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	160.4200	125.2100	0.1604	0.1252	0
28/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3736.1200	4073.4500	3.7361	4.0735	0
28/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	166.5600	130.2200	0.1666	0.1302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3692.3000	4028.5000	3.6923	4.0285	0
28/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	172.8700	135.3700	0.1729	0.1354	0
28/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3648.7100	3983.7500	3.6487	3.9838	0
28/02/2024	R209 On 01-August-24			Bond Future	12.0145	12.0981	66.5105	66.1296	1,690
28/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1483.3500	1332.2300	1.4834	1.3322	0
28/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2568.0100	2797.7400	2.5680	2.7977	0
28/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1504.4900	1351.9400	1.5045	1.3519	0
28/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2542.3800	2770.6800	2.5424	2.7707	0
28/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1525.9600	1371.9900	1.5260	1.3720	0
28/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2517.1200	2744.0000	2.5171	2.7440	0
28/02/2024	R209 On 07-November-24			Bond Future	12.1360	12.2232	64.9083	64.5178	5,237
28/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2785.0400	2583.8500	2.7850	2.5839	0
28/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2453.4100	2642.6600	2.4534	2.6427	0
28/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2810.2000	2607.9500	2.8102	2.6080	0
28/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2433.9400	2622.1300	2.4339	2.6221	0
28/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2835.2300	2631.9300	2.8352	2.6319	0
28/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2414.3900	2601.5300	2.4144	2.6015	0
28/02/2024	R209 On 06-February-25			Bond Future	12.2633	12.3541	66.2826	65.8831	0
28/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3336.9700	3120.1200	3.3370	3.1201	0
28/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2562.2700	2744.9900	2.5623	2.7450	0
28/02/2024	R209 On 08-May-25			Bond Future	12.4054	12.5001	64.4894	64.0806	0
28/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2192.9500	2032.2400	2.1930	2.0322	0
28/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4483.3400	4731.4100	4.4833	4.7314	0
28/02/2024	R210 On 02-May-24			Bond Future	233.5352	233.7950	233.5352	233.7950	198
28/02/2024	R210 On 01-August-24			Bond Future	238.7229	238.9881	238.7229	238.9881	300
28/02/2024	R210 On 07-November-24			Bond Future	241.0354	241.3042	241.0354	241.3042	60
28/02/2024	R210 On 06-February-25			Bond Future	246.2007	246.4721	246.2007	246.4721	0
28/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6590.7200	6862.1400	6.5907	6.8621	0
28/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2024	R210 On 08-May-25			Bond Future	247.9261	248.1990	247.9261	248.1990	0
28/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	168.9600	0.0000	0.1690	0
28/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	103.9200	0.0000	0.1039	0.0000	0
28/02/2024	R213 On 02-May-24			Bond Future	10.7023	10.7465	83.6923	83.5065	26,374

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	393.3000	354.4800	0.3933	0.3545	0
28/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2194.9900	2341.9200	2.1950	2.3419	0
28/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	405.6500	365.8900	0.4057	0.3659	0
28/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2164.1100	2310.1000	2.1641	2.3101	0
28/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	418.2500	377.5500	0.4183	0.3776	0
28/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2133.5000	2278.5500	2.1335	2.2786	0
28/02/2024	R213 On 01-August-24			Bond Future	10.7838	10.8302	85.5312	85.3412	0
28/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1926.9300	1831.9600	1.9269	1.8320	0
28/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1615.3500	1710.3600	1.6154	1.7104	0
28/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1950.1100	1854.4400	1.9501	1.8544	0
28/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1597.7600	1692.0700	1.5978	1.6921	0
28/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1973.6300	1877.2800	1.9736	1.8773	0
28/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1580.5400	1674.1700	1.5805	1.6742	0
28/02/2024	R213 On 07-November-24			Bond Future	10.8941	10.9434	83.9697	83.7745	10,002
28/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2964.9900	2853.7600	2.9650	2.8538	0
28/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1722.4900	1806.5000	1.7225	1.8065	0
28/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2989.7700	2878.0300	2.9898	2.8780	0
28/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1708.3100	1791.8100	1.7083	1.7918	0
28/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3014.3500	2902.1000	3.0144	2.9021	0
28/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1693.9600	1776.9500	1.6940	1.7770	0
28/02/2024	R213 On 06-February-25			Bond Future	11.0211	11.0733	85.7491	85.5487	0
28/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3171.1600	3056.9700	3.1712	3.0570	0
28/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1918.6700	2004.9300	1.9187	2.0049	0
28/02/2024	R213 On 08-May-25			Bond Future	11.1638	11.2192	83.9527	83.7469	0
28/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1510.2700	1439.0500	1.5103	1.4391	0
28/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	3947.3500	4081.9100	3.9474	4.0819	0
28/02/2024	R214 On 02-May-24			Bond Future	12.3101	12.4160	60.3248	59.8284	23,477
28/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	116.5100	82.2200	0.1165	0.0822	0
28/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4348.0900	4810.2000	4.3481	4.8102	0
28/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	121.2800	85.7900	0.1213	0.0858	0
28/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4300.4200	4761.3300	4.3004	4.7613	0
28/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	126.2100	89.4800	0.1262	0.0895	0
28/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4252.9700	4712.6400	4.2530	4.7126	0
28/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	900.2400	724.8900	0.9002	0.7249	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
28/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1807.8700	2128.9200	1.8079	2.1289	0
28/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	941.2200	760.3000	0.9412	0.7603	5,110
28/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1752.3400	2067.8200	1.7523	2.0678	0
28/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3036.5500	2671.9400	3.0366	2.6719	0
28/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	483.7300	615.5200	0.4837	0.6155	15,110
28/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5434.9900	4984.3700	5.4350	4.9844	0
28/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	129.7300	175.5100	0.1297	0.1755	15,110
28/02/2024	R214 On 01-August-24			Bond Future	12.4111	12.5207	61.6503	61.1429	0
28/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1539.1700	1338.9500	1.5392	1.3390	0
28/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2726.6500	3033.8300	2.7267	3.0338	0
28/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1560.6800	1358.6000	1.5607	1.3586	0
28/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2700.1600	3005.4800	2.7002	3.0055	0
28/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1582.5000	1378.5700	1.5825	1.3786	0
28/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2674.0400	2977.5100	2.6740	2.9775	0
28/02/2024	R214 On 07-November-24			Bond Future	12.5338	12.6479	59.7846	59.2647	0
28/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2879.4200	2611.6700	2.8794	2.6117	0
28/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2576.9300	2829.0500	2.5769	2.8291	0
28/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2904.9400	2635.8000	2.9049	2.6358	0
28/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2556.9800	2807.7100	2.5570	2.8077	0
28/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2930.5500	2660.0400	2.9306	2.6600	0
28/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2537.1600	2786.5200	2.5372	2.7865	0
28/02/2024	R214 On 06-February-25			Bond Future	12.6633	12.7819	61.0509	60.5193	0
28/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3339.7400	3065.9400	3.3397	3.0659	0
28/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3129.4300	3387.2700	3.1294	3.3873	0
28/02/2024	R214 On 08-May-25			Bond Future	12.7992	12.9225	58.9994	58.4560	0
28/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2637.6800	2405.9400	2.6377	2.4059	0
28/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4452.5800	4764.2900	4.4526	4.7643	0
28/02/2024	R248 On 02-May-24			Bond Future	12.4844	12.5906	73.3612	72.7623	245,790
28/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	56.4000	38.2700	0.0564	0.0383	0
28/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6711.5700	7292.3200	6.7116	7.2923	0
28/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	74.6600	51.4000	0.0747	0.0514	0
28/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6333.8500	6909.4700	6.3339	6.9095	0
28/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	78.1200	53.9100	0.0781	0.0539	0
28/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6271.6500	6846.3200	6.2717	6.8463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	81.7200	56.5200	0.0817	0.0565	0
28/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6209.6900	6783.3700	6.2097	6.7834	0
28/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1419.8700	1171.1100	1.4199	1.1711	0
28/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1901.6600	2251.7800	1.9017	2.2518	0
28/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4174.1600	3715.0500	4.1742	3.7151	0
28/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	512.4800	652.2500	0.5125	0.6523	0
28/02/2024	R248 On 01-August-24			Bond Future	12.5920	12.7023	74.9731	74.3610	13,000
28/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1755.8000	1523.2400	1.7558	1.5232	0
28/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3421.4500	3801.0300	3.4215	3.8010	0
28/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1781.2200	1546.4200	1.7812	1.5464	0
28/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3388.6900	3766.0300	3.3887	3.7660	0
28/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1806.8200	1569.7800	1.8068	1.5698	0
28/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3356.1900	3731.2900	3.3562	3.7313	0
28/02/2024	R248 On 07-November-24			Bond Future	12.7221	12.8373	72.2740	71.6468	0
28/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3544.9100	3223.1500	3.5449	3.2232	0
28/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3228.2700	3533.7200	3.2283	3.5337	0
28/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3575.5500	3252.1800	3.5756	3.2522	0
28/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3204.4800	3508.3200	3.2045	3.5083	0
28/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3606.0400	3281.0600	3.6060	3.2811	0
28/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3180.6200	3482.8500	3.1806	3.4829	0
28/02/2024	R248 On 06-February-25			Bond Future	12.8592	12.9793	73.8046	73.1631	0
28/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3476.8800	3174.8800	3.4769	3.1749	0
28/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4288.7000	4628.1200	4.2887	4.6281	0
28/02/2024	R248 On 08-May-25			Bond Future	13.0029	13.1281	70.8699	70.2142	0
28/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	3280.2400	2998.7200	3.2802	2.9987	0
28/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5466.8700	5841.0400	5.4669	5.8410	0
28/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0