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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	2025 On 02-May-24			Bond Future	179.2560	179.3134	179.2560	179.3134	9,015
26/02/2024	2025 On 01-August-24			Bond Future	181.4089	181.4675	181.4089	181.4675	0
26/02/2024	2025 On 07-November-24			Bond Future	185.6896	185.7490	185.6896	185.7490	75
26/02/2024	2029 On 02-May-24			Bond Future	129.0886	129.3537	129.0886	129.3537	7,165
26/02/2024	2029 On 01-August-24			Bond Future	131.9586	132.2296	131.9586	132.2296	728
26/02/2024	2029 On 07-November-24			Bond Future	133.6746	133.9514	133.6746	133.9514	66
26/02/2024	2029 On 06-February-25			Bond Future	136.5376	136.8197	136.5376	136.8197	0
26/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4137.5500	4419.7100	4.1376	4.4197	0
26/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2029 On 08-May-25			Bond Future	124.2073	137.8500	124.2073	137.8500	0
26/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	13642.6700	0.0000	13.6427	0.0000	0
26/02/2024	2030 On 02-May-24			Bond Future	10.2441	10.1616	92.5547	92.8854	131,899
26/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	200.9900	275.9000	0.2010	0.2759	1,000
26/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2575.5400	2319.7500	2.5755	2.3198	0
26/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	337.2300	442.3500	0.3372	0.4424	0
26/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2094.6600	1869.0800	2.0947	1.8691	0
26/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	348.1900	455.4500	0.3482	0.4555	0
26/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2064.6600	1841.2200	2.0647	1.8412	0
26/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	359.3900	468.7900	0.3594	0.4688	0
26/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2034.9200	1813.6200	2.0349	1.8136	0
26/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	866.2400	1047.7300	0.8662	1.0477	1,000
26/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1203.4100	1054.2000	1.2034	1.0542	0
26/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	1994.4600	2256.2500	1.9945	2.2563	500
26/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	506.1100	437.2000	0.5061	0.4372	0
26/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2601.4000	2886.0900	2.6014	2.8861	1,080
26/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	333.6100	287.6000	0.3336	0.2876	0
26/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3593.6300	3900.7400	3.5936	3.9007	500
26/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	172.5800	148.9900	0.1726	0.1490	0
26/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6495.7300	6824.2800	6.4957	6.8243	0
26/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.1400	14.9900	0.0171	0.0150	1,000
26/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8067.0300	8397.3700	8.0670	8.3974	0
26/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.2000	2.8400	0.0032	0.0028	1,080
26/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10748.7800	11079.4800	10.7488	11.0795	0
26/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0900	0.0900	0.0001	0.0001	500
26/02/2024	2030 On 01-August-24			Bond Future	10.3224	10.2351	90.5843	90.9223	0
26/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1662.7000	1861.4400	1.6627	1.8614	0
26/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1479.0900	1339.9100	1.4791	1.3399	0
26/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1684.2900	1884.3300	1.6843	1.8843	0
26/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1462.1900	1324.3100	1.4622	1.3243	0
26/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1706.0300	1907.3500	1.7060	1.9074	0
26/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1445.4500	1308.8500	1.4455	1.3089	0
26/02/2024	2030 On 07-November-24			Bond Future	10.4158	10.3229	92.6977	93.0432	1,652
26/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2740.5200	2964.3100	2.7405	2.9643	0
26/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1546.7200	1425.0300	1.5467	1.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2763.8100	2988.4700	2.7638	2.9885	0
26/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1533.5000	1412.6800	1.5335	1.4127	0
26/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2787.4600	3013.0000	2.7875	3.0130	0
26/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1520.6700	1400.7300	1.5207	1.4007	0
26/02/2024	2030 On 06-February-25			Bond Future	10.5268	10.4281	90.6503	91.0027	0
26/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2607.1500	2815.1200	2.6072	2.8151	0
26/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2062.9500	1918.4900	2.0630	1.9185	0
26/02/2024	2030 On 08-May-25			Bond Future	13.6312	9.9300	83.0853	94.9449	0
26/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	49.7600	2538.8400	0.0498	2.5388	0
26/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	12062.0400	2538.8400	12.0620	2.5388	0
26/02/2024	2032 On 02-May-24			Bond Future	11.0889	11.0228	86.1302	86.4396	127,425
26/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	89.0200	125.9800	0.0890	0.1260	8,500
26/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3876.0800	3603.6700	3.8761	3.6037	0
26/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	116.9800	162.0600	0.1170	0.1621	1,000
26/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3608.4700	3344.1800	3.6085	3.3442	0
26/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	243.7100	318.9000	0.2437	0.3189	0
26/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2856.0500	2621.8700	2.8561	2.6219	0
26/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	253.3100	330.4600	0.2533	0.3305	0
26/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2817.1300	2584.9100	2.8171	2.5849	0
26/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	263.0800	342.1800	0.2631	0.3422	0
26/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2778.4300	2548.1600	2.7784	2.5482	0
26/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	273.1100	354.1800	0.2731	0.3542	500
26/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2740.0100	2511.7100	2.7400	2.5117	0
26/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	293.9500	379.0200	0.2940	0.3790	500
26/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2664.0700	2439.7700	2.6641	2.4398	0
26/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	363.1300	460.5400	0.3631	0.4605	1,550
26/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2443.7300	2231.7700	2.4437	2.2318	0
26/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	689.8800	832.7000	0.6899	0.8327	1,000
26/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1766.8400	1600.2900	1.7668	1.6003	0
26/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1201.9700	1392.2100	1.2020	1.3922	500
26/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1196.7400	1077.6100	1.1967	1.0776	0
26/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1528.1200	1740.0100	1.5281	1.7400	0
26/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	965.2500	867.7700	0.9653	0.8678	500
26/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1734.5700	1957.8400	1.7346	1.9578	0

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26/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	848.5900	762.4900	0.8486	0.7625	17,000
26/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	1951.6300	2185.3400	1.9516	2.1853	1,550
26/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	744.1400	668.4800	0.7441	0.6685	0
26/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3582.7000	3862.9300	3.5827	3.8629	0
26/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	301.5300	272.3900	0.3015	0.2724	500
26/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7965.6100	8273.3500	7.9656	8.2734	0
26/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	30.5300	28.9000	0.0305	0.0289	1,000
26/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9088.4800	9397.2900	9.0885	9.3973	0
26/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	14.1100	13.5500	0.0141	0.0136	500
26/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9763.3800	10072.5000	9.7634	10.0725	0
26/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	8.0700	7.8200	0.0081	0.0078	1,550
26/02/2024	2032 On 01-August-24			Bond Future	11.1870	11.1177	88.0244	88.3405	0
26/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1824.9500	2002.4900	1.8250	2.0025	0
26/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2084.9900	1946.4100	2.0850	1.9464	0
26/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1848.7300	2027.4500	1.8487	2.0275	0
26/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2063.0600	1925.6600	2.0631	1.9257	0
26/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1872.4200	2052.3300	1.8724	2.0523	0
26/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2041.0700	1904.8600	2.0411	1.9049	0
26/02/2024	2032 On 07-November-24			Bond Future	11.3094	11.2366	85.9114	86.2346	1,525
26/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	2973.2500	3171.8800	2.9733	3.1719	0
26/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2266.0300	2141.5000	2.2660	2.1415	0
26/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	2998.9800	3198.4500	2.9990	3.1985	0
26/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2247.9700	2124.2800	2.2480	2.1243	0
26/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3025.0800	3225.3800	3.0251	3.2254	0
26/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2230.3200	2107.4600	2.2303	2.1075	0
26/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3427.7300	3640.1200	3.4277	3.6401	1,615
26/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1980.1000	1869.3300	1.9801	1.8693	0
26/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8924.2800	9220.4100	8.9243	9.2204	0
26/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	438.3200	411.2900	0.4383	0.4113	1,615
26/02/2024	2032 On 06-February-25			Bond Future	11.4431	11.3667	87.7291	88.0588	0
26/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3296.9300	3504.2100	3.2969	3.5042	0
26/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2115.6100	1993.2600	2.1156	1.9933	0
26/02/2024	2032 On 08-May-25			Bond Future	13.8817	10.9100	76.4830	88.1512	0
26/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	169.7000	3140.3900	0.1697	3.1404	0

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26/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	11991.5300	3140.3900	11.9915	3.1404	0
26/02/2024	2033 On 02-May-24			Bond Future	121.3046	121.7100	121.3046	121.7100	2,042
26/02/2024	2033 On 01-August-24			Bond Future	124.0015	124.4159	124.0015	124.4159	5,737
26/02/2024	2033 On 07-November-24			Bond Future	125.4330	125.8567	125.4330	125.8567	0
26/02/2024	2033 On 06-February-25			Bond Future	128.1197	128.5520	128.1197	128.5520	0
26/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3179.7300	3611.9900	3.1797	3.6120	0
26/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2033 On 08-May-25			Bond Future	116.3851	130.6200	116.3851	130.6200	0
26/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	14234.8800	0.0000	14.2349	0.0000	0
26/02/2024	2037 On 02-May-24			Bond Future	12.3123	12.2364	78.0326	78.4282	80,413
26/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	160.6400	219.5900	0.1606	0.2196	0
26/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4954.3400	4617.6600	4.9543	4.6177	0
26/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	166.7300	227.2700	0.1667	0.2273	0
26/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4903.6800	4568.5900	4.9037	4.5686	0
26/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	173.0500	235.2200	0.1731	0.2352	0
26/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4853.3000	4519.8400	4.8533	4.5198	0
26/02/2024	2037 On 01-August-24			Bond Future	12.4382	12.3592	75.4925	75.8969	73,191
26/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1560.5900	1747.3600	1.5606	1.7474	0
26/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3367.5400	3149.9800	3.3675	3.1500	0
26/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1582.6200	1770.9000	1.5826	1.7709	0
26/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3336.8000	3120.7500	3.3368	3.1208	0
26/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1605.0100	1794.8000	1.6050	1.7948	1,383
26/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3306.4700	3091.9300	3.3065	3.0919	0
26/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	4772.4100	5090.3300	4.7724	5.0903	0
26/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1169.8000	1083.3900	1.1698	1.0834	1,383
26/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7178.0000	7538.3500	7.1780	7.5384	0
26/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	583.9500	539.9700	0.5840	0.5400	1,383
26/02/2024	2037 On 07-November-24			Bond Future	12.5780	12.4957	77.2533	77.6668	9,175
26/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3139.2400	3376.4400	3.1392	3.3764	0
26/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3179.2400	3002.9300	3.1792	3.0029	0
26/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3166.5500	3404.8000	3.1666	3.4048	0
26/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3156.5000	2981.2400	3.1565	2.9812	0

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26/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3193.9600	3433.2600	3.1940	3.4333	0
26/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3133.9000	2959.6900	3.1339	2.9597	0
26/02/2024	2037 On 06-February-25			Bond Future	12.7259	12.6402	74.6275	75.0494	0
26/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3713.2300	3957.1000	3.7132	3.9571	0
26/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3546.4300	3368.3600	3.5464	3.3684	0
26/02/2024	2037 On 08-May-25			Bond Future	14.6727	12.2500	68.2938	79.1956	0
26/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	503.4800	3907.7700	0.5035	3.9078	0
26/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	11561.4900	3907.7700	11.5615	3.9078	0
26/02/2024	2038 On 02-May-24			Bond Future	132.4257	132.7423	132.4257	132.7423	5,122
26/02/2024	2038 On 01-August-24			Bond Future	133.3085	133.6319	133.3085	133.6319	0
26/02/2024	2038 On 07-November-24			Bond Future	136.4538	136.7844	136.4538	136.7844	0
26/02/2024	2038 On 06-February-25			Bond Future	137.2625	137.5995	137.2625	137.5995	0
26/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2032.4500	2369.5000	2.0325	2.3695	0
26/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2038 On 08-May-25			Bond Future	126.1327	139.6800	126.1327	139.6800	0
26/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	13547.3300	0.0000	13.5473	0.0000	0
26/02/2024	2040 On 02-May-24			Bond Future	12.6153	12.5189	77.8877	78.4159	148,502
26/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	90.9000	139.8300	0.0909	0.1398	0
26/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5958.2700	5478.9600	5.9583	5.4790	0
26/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	94.9100	145.4400	0.0949	0.1454	0
26/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5901.0900	5423.3800	5.9011	5.4234	0
26/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	99.0500	151.2100	0.0991	0.1512	0
26/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5844.1200	5368.0400	5.8441	5.3680	0
26/02/2024	2040 On 01-August-24			Bond Future	12.7454	12.6451	75.0941	75.6339	3,312
26/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1508.7900	1740.7300	1.5088	1.7407	0
26/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3841.6100	3533.7200	3.8416	3.5337	0
26/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1530.9400	1764.8800	1.5309	1.7649	0
26/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3807.6300	3501.7400	3.8076	3.5017	0
26/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1553.4600	1789.4000	1.5535	1.7894	0
26/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3774.0900	3470.2000	3.7741	3.4702	0
26/02/2024	2040 On 07-November-24			Bond Future	12.8890	12.7845	76.8454	77.3976	8,677
26/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3157.6500	3465.3000	3.1577	3.4653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3415.8500	3171.3200	3.4159	3.1713	0
26/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3185.6700	3494.7400	3.1857	3.4947	0
26/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3391.0600	3147.9500	3.3911	3.1480	0
26/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3214.0500	3524.5400	3.2141	3.5245	0
26/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3366.6900	3125.0000	3.3667	3.1250	0
26/02/2024	2040 On 06-February-25			Bond Future	13.0399	12.9311	73.9601	74.5236	0
26/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3630.0900	3939.0200	3.6301	3.9390	0
26/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	4095.4100	3840.7500	4.0954	3.8408	0
26/02/2024	2040 On 08-May-25			Bond Future	14.9056	12.6300	67.6511	78.3403	0
26/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	642.1700	4142.7500	0.6422	4.1428	0
26/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	11490.5700	4142.7500	11.4906	4.1428	0
26/02/2024	2044 On 02-May-24			Bond Future	12.7282	12.6369	73.7810	74.2801	79,248
26/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	74.5900	114.2500	0.0746	0.1143	0
26/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6366.4100	5907.0100	6.3664	5.9070	0
26/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	78.0000	119.0300	0.0780	0.1190	0
26/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6307.3000	5849.2700	6.3073	5.8493	0
26/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	81.5400	123.9600	0.0815	0.1240	0
26/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6248.4000	5791.7600	6.2484	5.7918	0
26/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1090.9700	1334.1500	1.0910	1.3342	0
26/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2350.1800	2094.3000	2.3502	2.0943	4,200
26/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1746.2000	2056.2800	1.7462	2.0563	0
26/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1627.6500	1438.6700	1.6277	1.4387	10,030
26/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2550.2700	2916.6500	2.5503	2.9167	0
26/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1097.2800	964.6000	1.0973	0.9646	10,030
26/02/2024	2044 On 01-August-24			Bond Future	12.8553	12.7604	71.0223	71.5323	31,914
26/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1168.3400	1358.3500	1.1683	1.3584	0
26/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4357.9800	4038.0200	4.3580	4.0380	0
26/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1187.7200	1379.6600	1.1877	1.3797	0
26/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4319.8900	4001.8600	4.3199	4.0019	0
26/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1207.2900	1401.1700	1.2073	1.4012	0
26/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4282.0500	3965.9600	4.2821	3.9660	0
26/02/2024	2044 On 07-November-24			Bond Future	12.9950	12.8962	72.6786	73.2002	0
26/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3087.9200	3374.3000	3.0879	3.3743	0
26/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3589.5100	3354.2200	3.5895	3.3542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3115.6800	3403.4100	3.1157	3.4034	0
26/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3564.2000	3330.2600	3.5642	3.3303	0
26/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3143.5500	3432.6100	3.1436	3.4326	0
26/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3539.0700	3306.4600	3.5391	3.3065	0
26/02/2024	2044 On 06-February-25			Bond Future	13.1413	13.0385	69.8304	70.3627	0
26/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3611.6100	3901.8400	3.6116	3.9018	0
26/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4240.3600	3998.2200	4.2404	3.9982	0
26/02/2024	2044 On 08-May-25			Bond Future	14.9225	12.7200	63.8597	74.1731	0
26/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	743.1900	4241.3800	0.7432	4.2414	0
26/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	11208.2800	4241.3800	11.2083	4.2414	0
26/02/2024	2046 On 02-May-24			Bond Future	113.9698	113.9849	113.9698	113.9849	16,115
26/02/2024	2046 On 01-August-24			Bond Future	116.5036	116.5190	116.5036	116.5190	0
26/02/2024	2046 On 07-November-24			Bond Future	117.0556	117.0709	117.0556	117.0709	0
26/02/2024	2046 On 06-February-25			Bond Future	119.5616	119.5767	119.5616	119.5767	0
26/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5551.5900	5566.6800	5.5516	5.5667	0
26/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2046 On 08-May-25			Bond Future	107.7266	121.9700	107.7266	121.9700	0
26/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	14243.4200	0.0000	14.2434	0.0000	0
26/02/2024	2050 On 02-May-24			Bond Future	115.0505	115.4555	115.0505	115.4555	14,107
26/02/2024	2050 On 01-August-24			Bond Future	115.3121	115.7261	115.3121	115.7261	0
26/02/2024	2050 On 07-November-24			Bond Future	118.0330	118.4561	118.0330	118.4561	0
26/02/2024	2050 On 06-February-25			Bond Future	118.2048	118.6366	118.2048	118.6366	0
26/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	2604.8100	3036.6000	2.6048	3.0366	0
26/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2050 On 08-May-25			Bond Future	108.5956	121.1600	108.5956	121.1600	0
26/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	12564.3700	0.0000	12.5644	0.0000	0
26/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	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
26/02/2024	AL37 On 02-May-24			Index Future	948.1530	951.4430	948.1530	951.4430	0
26/02/2024	AL37 On 01-August-24			Index Future	969.0060	972.3670	969.0060	972.3670	0
26/02/2024	AL37 On 07-November-24			Index Future	991.6430	995.0730	991.6430	995.0730	0
26/02/2024	AL37 On 06-February-25			Index Future	1012.6820	1016.1720	1012.6820	1,016.1720	0
26/02/2024	AL37 On 08-May-25			Index Future	1032.1900	1039.2430	1032.1900	1,039.2430	0
26/02/2024	AL7T On 02-May-24			Index Future	1096.2890	1098.9270	1096.2890	1,098.9270	0
26/02/2024	AL7T On 01-August-24			Index Future	1120.3990	1123.0940	1120.3990	1,123.0940	0
26/02/2024	AL7T On 07-November-24			Index Future	1146.5730	1149.3190	1146.5730	1,149.3190	0
26/02/2024	AL7T On 06-February-25			Index Future	1170.8990	1173.6890	1170.8990	1,173.6890	0
26/02/2024	AL7T On 08-May-25			Index Future	1193.4600	1201.4160	1193.4600	1,201.4160	0
26/02/2024	ALBI On 02-May-24			Index Future	950.0430	953.4640	950.0430	953.4640	94
26/02/2024	ALBI On 01-August-24			Index Future	970.9370	974.4330	970.9370	974.4330	0
26/02/2024	ALBI On 07-November-24			Index Future	993.6200	997.1870	993.6200	997.1870	0
26/02/2024	ALBI On 06-February-25			Index Future	1014.7000	1018.3310	1014.7000	1,018.3310	0
26/02/2024	ALBI On 08-May-25			Index Future	1034.2500	1040.2220	1034.2500	1,040.2220	0
26/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	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
26/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	ES33 On 02-May-24			Bond Future	12.6947	12.6190	73.0732	73.4013	0
26/02/2024	ES33 On 01-August-24			Bond Future	12.8436	12.7646	74.6978	75.0333	0
26/02/2024	ES33 On 07-November-24			Bond Future	13.0260	12.9431	72.6570	73.0001	0
26/02/2024	ES33 On 06-February-25			Bond Future	13.2205	13.1338	74.2105	74.5605	0
26/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	478.8700	828.9400	0.4789	0.8289	0
26/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	ES33 On 08-May-25			Bond Future	15.5101	12.7300	64.3866	74.6217	0
26/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	10385.3500	0.0000	10.3854	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
26/02/2024	ES42 On 02-May-24			Bond Future	13.2627	13.1766	67.9345	68.3628	0
26/02/2024	ES42 On 01-August-24			Bond Future	13.4040	13.3145	69.4448	69.8826	0
26/02/2024	ES42 On 07-November-24			Bond Future	13.5723	13.4789	66.8141	67.2620	0
26/02/2024	ES42 On 06-February-25			Bond Future	13.7427	13.6454	68.2404	68.6975	0
26/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	304.0600	0.0000	0.3041	0
26/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	153.0800	0.0000	0.1531	0.0000	0
26/02/2024	ES42 On 08-May-25			Bond Future	15.6453	13.2500	58.2875	68.4867	0
26/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	10343.3700	0.0000	10.3434	0.0000	0
26/02/2024	GOVI On 02-May-24			GOVI	936.2400	939.6060	936.2400	939.6060	726
26/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	147300.0000	113640.0000	14.7300	11.3640	0
26/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	147400.0000	113740.0000	14.7400	11.3740	0
26/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	147500.0000	113840.0000	14.7500	11.3840	0
26/02/2024	GOVI On 01-August-24			GOVI	956.8300	960.2700	956.8300	960.2700	0
26/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	134600.0000	169000.0000	13.4600	16.9000	0
26/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	134500.0000	168900.0000	13.4500	16.8900	0
26/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	134400.0000	168800.0000	13.4400	16.8800	0
26/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 07-November-24			GOVI	979.1830	982.6930	979.1830	982.6930	0
26/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	304030.0000	339130.0000	30.4030	33.9130	0
26/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	303930.0000	339030.0000	30.3930	33.9030	0
26/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	303830.0000	338930.0000	30.3830	33.8930	0
26/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 06-February-25			GOVI	999.9570	1003.5300	999.9570	1,003.5300	0
26/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	279570.0000	315300.0000	27.9570	31.5300	0
26/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	GOVI On 08-May-25			GOVI	1019.2300	1025.2190	1019.2300	1,025.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	32190.0000	0.0000	3.2190	0
26/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	27700.0000	0.0000	2.7700	0.0000	0
26/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/02/2024	IGOV On 02-May-24			Index Future	348.1120	349.1010	348.1120	349.1010	593
26/02/2024	IGOV On 01-August-24			Index Future	355.8520	356.8620	355.8520	356.8620	0
26/02/2024	IGOV On 07-November-24			Index Future	364.2530	365.2840	364.2530	365.2840	0
26/02/2024	IGOV On 06-February-25			Index Future	372.0620	373.1100	372.0620	373.1100	0
26/02/2024	IGOV On 08-May-25			Index Future	378.9000	383.3040	378.9000	383.3040	0
26/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
26/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3530	8.3530	91.6470	91.6470	0
26/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3590	8.3590	91.6410	91.6410	0
26/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3290	91.6710	91.6710	0
26/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3130	8.3130	91.6870	91.6870	0
26/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2450	8.2450	91.7550	91.7550	0
26/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2350	91.7650	91.7650	0
26/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.0630	91.9370	91.9370	0
26/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7560	7.7560	92.2440	92.2440	0
26/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6280	7.6280	92.3720	92.3720	0
26/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5230	7.5230	92.4770	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
26/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.5750	92.4250	92.4250	0
26/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6380	7.6380	92.3620	92.3620	0
26/02/2024	R035 On 02-May-24			Bond Future	11.8655	11.7895	83.6684	84.0677	159,027
26/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	253.4600	338.4900	0.2535	0.3385	0
26/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3897.4800	3583.1600	3.8975	3.5832	0
26/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	262.2300	349.2900	0.2622	0.3493	0
26/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3850.6800	3538.3900	3.8507	3.5384	0
26/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	271.1500	360.2200	0.2712	0.3602	0
26/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3804.0900	3493.8100	3.8041	3.4938	0
26/02/2024	R035 On 01-August-24			Bond Future	11.9752	11.8960	85.5084	85.9165	0
26/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1840.8600	2050.6900	1.8409	2.0507	0
26/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2799.5200	2601.2300	2.7995	2.6012	0
26/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1865.7700	2077.1400	1.8658	2.0771	0
26/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2772.2700	2575.5200	2.7723	2.5755	0
26/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	1890.8600	2103.7600	1.8909	2.1038	0
26/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2745.2400	2550.0200	2.7452	2.5500	0
26/02/2024	R035 On 07-November-24			Bond Future	12.1131	12.0303	82.9888	83.4062	19,784
26/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3126.7900	3371.3600	3.1268	3.3714	0
26/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2841.4900	2668.7000	2.8415	2.6687	0
26/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3154.7300	3400.4000	3.1547	3.4004	0
26/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2819.4700	2647.7800	2.8195	2.6478	0
26/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3183.0500	3429.8300	3.1831	3.4298	0
26/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2797.8700	2627.2900	2.7979	2.6273	0
26/02/2024	R035 On 06-February-25			Bond Future	12.2615	12.1751	84.7454	85.1713	0
26/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3570.6400	3825.0500	3.5706	3.8251	0
26/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2846.3500	2674.9100	2.8464	2.6749	0
26/02/2024	R035 On 08-May-25			Bond Future	14.3358	11.7800	73.4650	84.9684	0
26/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	366.4100	3721.4100	0.3664	3.7214	0
26/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	12028.4900	3721.4100	12.0285	3.7214	0
26/02/2024	R053 On 02-May-24			Bond Future	12.5822	12.4857	93.7633	94.4619	5,189
26/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4088.9900	4644.5900	4.0890	4.6446	0
26/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1037.0100	894.0700	1.0370	0.8941	0
26/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4138.6700	4696.6100	4.1387	4.6966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1019.1700	878.5700	1.0192	0.8786	0
26/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4188.5400	4748.7800	4.1885	4.7488	0
26/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1001.6200	863.3200	1.0016	0.8633	0
26/02/2024	R053 On 01-August-24			Bond Future	12.6981	12.5978	95.8253	96.5391	0
26/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5101.0700	5606.9900	5.1011	5.6070	0
26/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2139.9300	1932.0100	2.1399	1.9320	0
26/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5146.1800	5653.9600	5.1462	5.6540	0
26/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2118.5800	1912.5200	2.1186	1.9125	0
26/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5191.3900	5701.0300	5.1914	5.7010	0
26/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2097.4300	1893.2300	2.0974	1.8932	0
26/02/2024	R053 On 07-November-24			Bond Future	12.8351	12.7304	92.1891	92.9192	0
26/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4142.1100	4550.8000	4.1421	4.5508	0
26/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4455.2600	4133.8300	4.4553	4.1338	0
26/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4179.5200	4590.1000	4.1795	4.5901	0
26/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4423.0200	4103.4800	4.4230	4.1035	0
26/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4217.0500	4629.5400	4.2171	4.6295	0
26/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4390.9900	4073.3600	4.3910	4.0734	0
26/02/2024	R053 On 06-February-25			Bond Future	12.9756	12.8666	94.1382	94.8834	0
26/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4865.0400	5282.0100	4.8650	5.2820	0
26/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5107.1000	4778.8900	5.1071	4.7789	0
26/02/2024	R053 On 08-May-25			Bond Future	14.7379	12.6400	80.6077	93.3794	0
26/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	1035.5500	5456.3300	1.0356	5.4563	0
26/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	13995.0800	5456.3300	13.9951	5.4563	0
26/02/2024	R186 On 02-May-24			Bond Future	8.9837	8.8974	107.4121	107.6148	94,597
26/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	2.6000	5.6300	0.0026	0.0056	0
26/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2365.7700	2166.1700	2.3658	2.1662	0
26/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	2.8500	6.1100	0.0029	0.0061	0
26/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2341.9000	2142.5300	2.3419	2.1425	0
26/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	3.1300	6.6300	0.0031	0.0066	0
26/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2318.0600	2118.9300	2.3181	2.1189	0
26/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1825.5500	2011.6500	1.8256	2.0117	2,030
26/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	94.7900	78.2600	0.0948	0.0783	0
26/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3271.1100	3470.9700	3.2711	3.4710	0
26/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.7500	14.9800	0.0178	0.0150	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
26/02/2024	R186 On 01-August-24			Bond Future	8.9887	8.8921	104.4659	104.6730	0
26/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	463.6100	550.5100	0.4636	0.5505	0
26/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1127.1900	1007.0400	1.1272	1.0070	0
26/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	473.2000	561.1100	0.4732	0.5611	0
26/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1115.2000	996.0600	1.1152	0.9961	0
26/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	482.9000	571.8100	0.4829	0.5718	0
26/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1103.3200	985.1800	1.1033	0.9852	0
26/02/2024	R186 On 07-November-24			Bond Future	9.0153	8.9051	106.9035	107.1150	44,477
26/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1097.5700	1221.0500	1.0976	1.2211	0
26/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	878.0100	790.0100	0.8780	0.7900	0
26/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1109.5200	1233.6300	1.1095	1.2336	0
26/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	870.8500	783.4800	0.8709	0.7835	0
26/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1121.8700	1246.6100	1.1219	1.2466	0
26/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	864.1000	777.3600	0.8641	0.7774	0
26/02/2024	R186 On 06-February-25			Bond Future	9.0815	8.9551	103.8514	104.0669	0
26/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	986.5600	1100.5100	0.9866	1.1005	0
26/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1074.3000	972.7300	1.0743	0.9727	0
26/02/2024	R186 On 08-May-25			Bond Future	17.0490	8.4800	95.2069	106.9365	0
26/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	0.0000	960.0800	0.0000	0.9601	0
26/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	11891.1900	975.2800	11.8912	0.9753	0
26/02/2024	R202 On 02-May-24			Bond Future	260.5789	260.6133	260.5789	260.6133	4,848
26/02/2024	R202 On 01-August-24			Bond Future	261.2950	261.3301	261.2950	261.3301	0
26/02/2024	R202 On 07-November-24			Bond Future	267.4606	267.4955	267.4606	267.4955	6
26/02/2024	R202 On 06-February-25			Bond Future	267.9783	268.0129	267.9783	268.0129	0
26/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1188.2600	1222.8900	1.1883	1.2229	0
26/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	R202 On 08-May-25			Bond Future	246.2634	272.3100	246.2634	272.3100	0
26/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	26046.6000	0.0000	26.0466	0.0000	0
26/02/2024	R209 On 02-May-24			Bond Future	12.0145	11.9386	64.6086	64.9584	13,177
26/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	127.2100	177.0600	0.1272	0.1771	0
26/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4174.8400	3874.8500	4.1748	3.8749	0
26/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	132.1800	183.4300	0.1322	0.1834	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4129.8500	3831.2600	4.1299	3.8313	0
26/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	137.3000	189.9800	0.1373	0.1900	0
26/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	4085.0700	3787.9100	4.0851	3.7879	0
26/02/2024	R209 On 01-August-24			Bond Future	12.1202	12.0415	66.0294	66.3870	1,690
26/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1277.1500	1439.4900	1.2772	1.4395	0
26/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2842.8500	2647.6600	2.8429	2.6477	0
26/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1296.4600	1460.2100	1.2965	1.4602	0
26/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2815.3900	2621.6100	2.8154	2.6216	0
26/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1316.1000	1481.2600	1.3161	1.4813	0
26/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2788.3000	2595.9300	2.7883	2.5959	0
26/02/2024	R209 On 07-November-24			Bond Future	12.2466	12.1648	64.4133	64.7790	5,237
26/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2573.5400	2779.9100	2.5735	2.7799	0
26/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2736.8400	2577.5500	2.7368	2.5776	0
26/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2597.3500	2804.7100	2.5974	2.8047	0
26/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2716.0200	2557.7200	2.7160	2.5577	0
26/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2621.2500	2829.6000	2.6213	2.8296	0
26/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2695.3400	2538.0300	2.6953	2.5380	0
26/02/2024	R209 On 06-February-25			Bond Future	12.3785	12.2935	65.7762	66.1493	0
26/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3093.3800	3310.1800	3.0934	3.3102	0
26/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2825.1400	2668.8100	2.8251	2.6688	0
26/02/2024	R209 On 08-May-25			Bond Future	14.2000	11.8900	57.3102	66.6535	0
26/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	437.8300	3366.1700	0.4378	3.3662	0
26/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	9907.4000	3366.1700	9.9074	3.3662	0
26/02/2024	R210 On 02-May-24			Bond Future	233.8323	233.8669	233.8323	233.8669	198
26/02/2024	R210 On 01-August-24			Bond Future	239.0311	239.0664	239.0311	239.0664	300
26/02/2024	R210 On 07-November-24			Bond Future	241.3411	241.3764	241.3411	241.3764	60
26/02/2024	R210 On 06-February-25			Bond Future	246.5093	246.5442	246.5093	246.5442	0
26/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6899.2800	6934.1800	6.8993	6.9342	0
26/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	R210 On 08-May-25			Bond Future	223.3877	248.0300	223.3877	248.0300	0
26/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	24642.3500	0.0000	24.6424	0.0000	0
26/02/2024	R213 On 02-May-24			Bond Future	10.7420	10.6704	83.5252	83.8264	26,371



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	319.4100	410.8700	0.3194	0.4109	0
26/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2288.1600	2078.4300	2.2882	2.0784	0
26/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	330.3200	423.7400	0.3303	0.4237	0
26/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2255.8400	2048.0700	2.2558	2.0481	0
26/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	341.5800	437.0000	0.3416	0.4370	0
26/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2223.8900	2018.1200	2.2239	2.0181	0
26/02/2024	R213 On 01-August-24			Bond Future	10.8251	10.7500	85.3621	85.6699	0
26/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1818.6300	2000.5100	1.8186	2.0005	0
26/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1676.1900	1550.2500	1.6762	1.5503	0
26/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1841.2100	2024.2200	1.8412	2.0242	0
26/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1658.0000	1533.1900	1.6580	1.5332	0
26/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1863.9200	2048.0600	1.8639	2.0481	0
26/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1639.9700	1516.2900	1.6400	1.5163	0
26/02/2024	R213 On 07-November-24			Bond Future	10.9386	10.8594	83.7933	84.1080	16,004
26/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2850.4200	3051.6200	2.8504	3.0516	0
26/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1784.3100	1670.8300	1.7843	1.6708	0
26/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2874.7700	3076.7600	2.8748	3.0768	0
26/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1769.7000	1657.0100	1.7697	1.6570	0
26/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	2898.9200	3101.7100	2.8989	3.1017	0
26/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1754.9200	1643.0300	1.7549	1.6430	0
26/02/2024	R213 On 06-February-25			Bond Future	11.0684	10.9848	85.5677	85.8887	0
26/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3049.5000	3250.2200	3.0495	3.2502	0
26/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1978.4000	1858.1500	1.9784	1.8582	0
26/02/2024	R213 On 08-May-25			Bond Future	13.6861	10.5200	75.1992	86.2455	0
26/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	138.7700	2877.9600	0.1388	2.8780	0
26/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	11329.3700	2877.9600	11.3294	2.8780	0
26/02/2024	R214 On 02-May-24			Bond Future	12.4529	12.3668	59.6569	60.0580	21,519
26/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	68.3000	103.5000	0.0683	0.1035	0
26/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4967.7800	4601.9200	4.9678	4.6019	0
26/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	71.3900	107.7900	0.0714	0.1078	0
26/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4918.4300	4553.7700	4.9184	4.5538	0
26/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	74.5900	112.2100	0.0746	0.1122	0
26/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4869.2500	4505.8100	4.8693	4.5058	0
26/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	646.3400	811.6700	0.6463	0.8117	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
26/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2221.8700	1986.1400	2.2219	1.9861	0
26/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	679.3800	849.6300	0.6794	0.8496	5,110
26/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2158.4000	1927.5900	2.1584	1.9276	0
26/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2528.6900	2848.8100	2.5287	2.8488	0
26/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	643.7700	562.8300	0.6438	0.5628	15,110
26/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4821.5900	5199.9300	4.8216	5.1999	0
26/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	184.2300	161.5100	0.1842	0.1615	15,110
26/02/2024	R214 On 01-August-24			Bond Future	12.5587	12.4696	60.9689	61.3787	0
26/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1236.7000	1414.4400	1.2367	1.4144	0
26/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3105.6600	2873.5400	3.1057	2.8735	0
26/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1255.6200	1434.9600	1.2556	1.4350	0
26/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3076.5800	2846.0600	3.0766	2.8461	0
26/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1274.7000	1455.6300	1.2747	1.4556	0
26/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	3047.7200	2818.7900	3.0477	2.8188	0
26/02/2024	R214 On 07-November-24			Bond Future	12.6878	12.5952	59.0848	59.5041	0
26/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2482.8100	2712.9600	2.4828	2.7130	0
26/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2880.0900	2691.0200	2.8801	2.6910	0
26/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2506.4700	2737.7700	2.5065	2.7378	0
26/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2858.2800	2670.3600	2.8583	2.6704	0
26/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2530.2300	2762.6800	2.5302	2.7627	0
26/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2836.6100	2649.8400	2.8366	2.6498	0
26/02/2024	R214 On 06-February-25			Bond Future	12.8233	12.7273	60.3354	60.7632	0
26/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	2937.8900	3170.6600	2.9379	3.1707	0
26/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3443.1100	3248.0400	3.4431	3.2480	0
26/02/2024	R214 On 08-May-25			Bond Future	14.4836	12.4000	52.2098	60.6952	0
26/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	594.0600	3456.9900	0.5941	3.4570	0
26/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	9198.5900	3456.9900	9.1986	3.4570	0
26/02/2024	R248 On 02-May-24			Bond Future	12.6380	12.5364	72.4984	73.0668	245,786
26/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	25.4000	45.0200	0.0254	0.0450	0
26/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7543.3400	6994.6300	7.5433	6.9946	0
26/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	33.6200	58.2200	0.0336	0.0582	0
26/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	7155.5800	6611.8500	7.1556	6.6119	0
26/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	35.2100	60.7200	0.0352	0.0607	0
26/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	7091.5100	6548.6900	7.0915	6.5487	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	36.8500	63.3100	0.0369	0.0633	0
26/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	7027.5900	6485.7200	7.0276	6.4857	0
26/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	976.3000	1240.0800	0.9763	1.2401	0
26/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2320.8600	2016.3100	2.3209	2.0163	0
26/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3442.4300	3911.1100	3.4424	3.9111	0
26/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	643.5200	543.8700	0.6435	0.5439	0
26/02/2024	R248 On 01-August-24			Bond Future	12.7512	12.6457	74.0928	74.6736	13,000
26/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1373.5700	1611.4800	1.3736	1.6115	0
26/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3919.4900	3576.6300	3.9195	3.5766	0
26/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1395.4000	1635.5800	1.3954	1.6356	0
26/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3883.1400	3542.5500	3.8831	3.5426	0
26/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1417.2500	1659.6800	1.4173	1.6597	0
26/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3846.8900	3508.5500	3.8469	3.5086	0
26/02/2024	R248 On 07-November-24			Bond Future	12.8886	12.7787	71.3703	71.9644	0
26/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	2932.8100	3253.6400	2.9328	3.2536	0
26/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3519.9400	3246.6700	3.5199	3.2467	0
26/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	2960.8700	3283.3300	2.9609	3.2833	0
26/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3493.5700	3221.9300	3.4936	3.2219	0
26/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	2988.8100	3312.8800	2.9888	3.3129	0
26/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3467.1600	3197.1300	3.4672	3.1971	0
26/02/2024	R248 On 06-February-25			Bond Future	13.0329	12.9185	72.8805	73.4869	0
26/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	2986.4000	3285.2000	2.9864	3.2852	0
26/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4722.2900	4414.6600	4.7223	4.4147	0
26/02/2024	R248 On 08-May-25			Bond Future	14.7577	12.6000	62.5975	72.9111	0
26/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	714.4100	4191.3700	0.7144	4.1914	0
26/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	11173.4900	4191.3700	11.1735	4.1914	0
26/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0