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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
27/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	2025 On 02-May-24			Bond Future	179.1967	179.2560	179.1967	179.2560	9,015
27/02/2024	2025 On 01-August-24			Bond Future	181.3446	181.4089	181.3446	181.4089	0
27/02/2024	2025 On 07-November-24			Bond Future	185.6291	185.6896	185.6291	185.6896	75
27/02/2024	2029 On 02-May-24			Bond Future	129.0682	129.0886	129.0682	129.0886	7,165
27/02/2024	2029 On 01-August-24			Bond Future	131.9351	131.9586	131.9351	131.9586	728
27/02/2024	2029 On 07-November-24			Bond Future	133.6542	133.6746	133.6542	133.6746	66
27/02/2024	2029 On 06-February-25			Bond Future	136.5172	136.5376	136.5172	136.5376	0
27/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4117.1700	4137.5500	4.1172	4.1376	0
27/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2029 On 08-May-25			Bond Future	137.9309	124.2073	137.9309	124.2073	0
27/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	80.8700	0.0000	0.0809	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
27/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	13642.6700	0.0000	13.6427	0
27/02/2024	2030 On 02-May-24			Bond Future	10.2539	10.2441	92.5157	92.5547	131,904
27/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	199.4600	200.9900	0.1995	0.2010	1,000
27/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2613.0400	2575.5400	2.6130	2.5755	0
27/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	334.5600	337.2300	0.3346	0.3372	0
27/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	2131.0200	2094.6600	2.1310	2.0947	0
27/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	345.5000	348.1900	0.3455	0.3482	0
27/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	2101.0000	2064.6600	2.1010	2.0647	0
27/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	356.5600	359.3900	0.3566	0.3594	0
27/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	2071.1200	2034.9200	2.0711	2.0349	0
27/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	859.4800	866.2400	0.8595	0.8662	1,000
27/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1235.6800	1203.4100	1.2357	1.2034	0
27/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	1979.0500	1994.4600	1.9791	1.9945	500
27/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	529.7300	506.1100	0.5297	0.5061	0
27/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2581.4800	2601.4000	2.5815	2.6014	1,080
27/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	352.7200	333.6100	0.3527	0.3336	0
27/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3567.6500	3593.6300	3.5677	3.5936	500
27/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	185.6300	172.5800	0.1856	0.1726	0
27/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6459.2000	6495.7300	6.4592	6.4957	0
27/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.6400	17.1400	0.0196	0.0171	1,000
27/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8028.6500	8067.0300	8.0287	8.0670	0
27/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.8500	3.2000	0.0039	0.0032	1,080
27/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	10709.7800	10748.7800	10.7098	10.7488	0
27/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1200	0.0900	0.0001	0.0001	500
27/02/2024	2030 On 01-August-24			Bond Future	10.3332	10.3224	90.5425	90.5843	0
27/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1621.1100	1662.7000	1.6211	1.6627	0
27/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1479.3400	1479.0900	1.4793	1.4791	0
27/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1642.5500	1684.2900	1.6426	1.6843	0
27/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1462.2900	1462.1900	1.4623	1.4622	0
27/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1664.1300	1706.0300	1.6641	1.7060	0
27/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1445.3900	1445.4500	1.4454	1.4455	0
27/02/2024	2030 On 07-November-24			Bond Future	10.4266	10.4158	92.6576	92.6977	1,652
27/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2696.9500	2740.5200	2.6970	2.7405	0
27/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1543.2300	1546.7200	1.5432	1.5467	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2720.1500	2763.8100	2.7202	2.7638	0
27/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1529.9200	1533.5000	1.5299	1.5335	0
27/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2743.4300	2787.4600	2.7434	2.7875	0
27/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1516.7200	1520.6700	1.5167	1.5207	0
27/02/2024	2030 On 06-February-25			Bond Future	10.5382	10.5268	90.6096	90.6503	0
27/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2573.8200	2607.1500	2.5738	2.6072	0
27/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	2070.2800	2062.9500	2.0703	2.0630	0
27/02/2024	2030 On 08-May-25			Bond Future	10.6872	13.6312	92.4694	83.0853	0
27/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1295.5700	49.7600	1.2956	0.0498	0
27/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3923.7300	12062.0400	3.9237	12.0620	0
27/02/2024	2032 On 02-May-24			Bond Future	11.1035	11.0889	86.0623	86.1302	127,431
27/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	82.1600	89.0200	0.0822	0.0890	8,500
27/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3937.1900	3876.0800	3.9372	3.8761	0
27/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	108.8400	116.9800	0.1088	0.1170	1,000
27/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3668.3000	3608.4700	3.6683	3.6085	0
27/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	231.1400	243.7100	0.2311	0.2437	0
27/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2911.4500	2856.0500	2.9115	2.8561	0
27/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	240.3700	253.3100	0.2404	0.2533	0
27/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2872.1600	2817.1300	2.8722	2.8171	0
27/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	249.7600	263.0800	0.2498	0.2631	0
27/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2833.0800	2778.4300	2.8331	2.7784	0
27/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	259.5000	273.1100	0.2595	0.2731	500
27/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2794.3700	2740.0100	2.7944	2.7400	0
27/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	279.7800	293.9500	0.2798	0.2940	500
27/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2717.8700	2664.0700	2.7179	2.6641	0
27/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	347.0900	363.1300	0.3471	0.3631	1,550
27/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2495.6600	2443.7300	2.4957	2.4437	0
27/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	666.7800	689.8800	0.6668	0.6899	1,000
27/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1811.7100	1766.8400	1.8117	1.7668	0
27/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1171.2600	1201.9700	1.1713	1.2020	500
27/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1234.0000	1196.7400	1.2340	1.1967	0
27/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1493.6500	1528.1200	1.4937	1.5281	0
27/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	998.7500	965.2500	0.9988	0.9653	500
27/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1698.1500	1734.5700	1.6982	1.7346	0

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27/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	880.1400	848.5900	0.8801	0.8486	17,000
27/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	1913.4600	1951.6300	1.9135	1.9516	1,550
27/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	773.9400	744.1400	0.7739	0.7441	0
27/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3532.2400	3582.7000	3.5322	3.5827	0
27/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	319.0400	301.5300	0.3190	0.3015	500
27/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	7901.2200	7965.6100	7.9012	7.9656	0
27/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	34.1100	30.5300	0.0341	0.0305	1,000
27/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9022.4600	9088.4800	9.0225	9.0885	0
27/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.0600	14.1100	0.0161	0.0141	500
27/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	9696.6400	9763.3800	9.6966	9.7634	0
27/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.3000	8.0700	0.0093	0.0081	1,550
27/02/2024	2032 On 01-August-24			Bond Future	11.2026	11.1870	87.9531	88.0244	0
27/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1758.6100	1824.9500	1.7586	1.8250	0
27/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	2089.9000	2084.9900	2.0899	2.0850	0
27/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1781.8600	1848.7300	1.7819	1.8487	0
27/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	2067.4400	2063.0600	2.0674	2.0631	0
27/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1805.2800	1872.4200	1.8053	1.8724	0
27/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	2045.1800	2041.0700	2.0452	2.0411	0
27/02/2024	2032 On 07-November-24			Bond Future	11.3253	11.3094	85.8410	85.9114	1,135
27/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	2901.3000	2973.2500	2.9013	2.9733	0
27/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2264.4500	2266.0300	2.2645	2.2660	0
27/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	2926.8600	2998.9800	2.9269	2.9990	0
27/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2246.2200	2247.9700	2.2462	2.2480	0
27/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	2952.5200	3025.0800	2.9525	3.0251	0
27/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2228.1300	2230.3200	2.2281	2.2303	0
27/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3352.7700	3427.7300	3.3528	3.4277	1,615
27/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1975.5100	1980.1000	1.9755	1.9801	0
27/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	8882.8400	8924.2800	8.8828	8.9243	0
27/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	467.2500	438.3200	0.4673	0.4383	1,615
27/02/2024	2032 On 06-February-25			Bond Future	11.4597	11.4431	87.6575	87.7291	0
27/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3231.7200	3296.9300	3.2317	3.2969	0
27/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2122.0300	2115.6100	2.1220	2.1156	0
27/02/2024	2032 On 08-May-25			Bond Future	11.6161	13.8817	85.2925	76.4830	0
27/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1599.6200	169.7000	1.5996	0.1697	0

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27/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4611.9000	11991.5300	4.6119	11.9915	0
27/02/2024	2033 On 02-May-24			Bond Future	121.4812	121.3046	121.4812	121.3046	2,064
27/02/2024	2033 On 01-August-24			Bond Future	124.1796	124.0015	124.1796	124.0015	5,737
27/02/2024	2033 On 07-November-24			Bond Future	125.6189	125.4330	125.6189	125.4330	0
27/02/2024	2033 On 06-February-25			Bond Future	128.3100	128.1197	128.3100	128.1197	0
27/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3369.9700	3179.7300	3.3700	3.1797	0
27/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2033 On 08-May-25			Bond Future	129.4523	116.3851	129.4523	116.3851	0
27/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1167.6800	14234.8800	1.1677	14.2349	0
27/02/2024	2037 On 02-May-24			Bond Future	12.2853	12.3123	78.1728	78.0326	80,423
27/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	154.8500	160.6400	0.1549	0.1606	0
27/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4808.3300	4954.3400	4.8083	4.9543	0
27/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	160.8600	166.7300	0.1609	0.1667	0
27/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4757.5900	4903.6800	4.7576	4.9037	0
27/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	167.0400	173.0500	0.1670	0.1731	0
27/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4707.0700	4853.3000	4.7071	4.8533	0
27/02/2024	2037 On 01-August-24			Bond Future	12.4104	12.4382	75.6342	75.4925	73,191
27/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1564.0100	1560.5900	1.5640	1.5606	0
27/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3229.3000	3367.5400	3.2293	3.3675	0
27/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1586.6100	1582.6200	1.5866	1.5826	0
27/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3199.1300	3336.8000	3.1991	3.3368	0
27/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1609.3800	1605.0100	1.6094	1.6050	1,383
27/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3169.1800	3306.4700	3.1692	3.3065	0
27/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	4834.6100	4772.4100	4.8346	4.7724	0
27/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1090.3400	1169.8000	1.0903	1.1698	1,383
27/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7282.1700	7178.0000	7.2822	7.1780	0
27/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	546.4600	583.9500	0.5465	0.5840	1,383
27/02/2024	2037 On 07-November-24			Bond Future	12.5486	12.5780	77.4006	77.2533	9,175
27/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3162.6500	3139.2400	3.1627	3.1392	0
27/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	3055.3600	3179.2400	3.0554	3.1792	0
27/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3190.3500	3166.5500	3.1904	3.1666	0
27/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	3033.0100	3156.5000	3.0330	3.1565	0

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27/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3218.1500	3193.9600	3.2182	3.1940	0
27/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	3010.8000	3133.9000	3.0108	3.1339	0
27/02/2024	2037 On 06-February-25			Bond Future	12.6953	12.7259	74.7781	74.6275	0
27/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	3751.0200	3713.2300	3.7510	3.7132	0
27/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3433.6000	3546.4300	3.4336	3.5464	0
27/02/2024	2037 On 08-May-25			Bond Future	12.8637	14.6727	76.3108	68.2938	0
27/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2511.4600	503.4800	2.5115	0.5035	0
27/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5552.4900	11561.4900	5.5525	11.5615	0
27/02/2024	2038 On 02-May-24			Bond Future	132.4072	132.4257	132.4072	132.4257	5,122
27/02/2024	2038 On 01-August-24			Bond Future	133.2867	133.3085	133.2867	133.3085	0
27/02/2024	2038 On 07-November-24			Bond Future	136.4354	136.4538	136.4354	136.4538	0
27/02/2024	2038 On 06-February-25			Bond Future	137.2440	137.2625	137.2440	137.2625	0
27/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2014.0400	2032.4500	2.0140	2.0325	0
27/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2038 On 08-May-25			Bond Future	140.0994	126.1327	140.0994	126.1327	0
27/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	419.4100	0.0000	0.4194	0.0000	0
27/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	13547.3300	0.0000	13.5473	0
27/02/2024	2040 On 02-May-24			Bond Future	12.5780	12.6153	78.0913	77.8877	148,534
27/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	90.9100	90.9000	0.0909	0.0909	0
27/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5754.6700	5958.2700	5.7547	5.9583	0
27/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	94.8500	94.9100	0.0949	0.0949	0
27/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5697.4200	5901.0900	5.6974	5.9011	0
27/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	98.9700	99.0500	0.0990	0.0991	0
27/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5640.4300	5844.1200	5.6404	5.8441	0
27/02/2024	2040 On 01-August-24			Bond Future	12.7069	12.7454	75.3006	75.0941	3,312
27/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1524.1100	1508.7900	1.5241	1.5088	0
27/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3650.4000	3841.6100	3.6504	3.8416	0
27/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1546.8100	1530.9400	1.5468	1.5309	0
27/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3616.9700	3807.6300	3.6170	3.8076	0
27/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1569.6900	1553.4600	1.5697	1.5535	0
27/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3583.7900	3774.0900	3.5838	3.7741	0
27/02/2024	2040 On 07-November-24			Bond Future	12.8484	12.8890	77.0590	76.8454	8,677
27/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3289.9600	3157.6500	3.2900	3.1577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3334.5300	3415.8500	3.3345	3.4159	0
27/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3318.7700	3185.6700	3.3188	3.1857	0
27/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3310.5300	3391.0600	3.3105	3.3911	0
27/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3347.9400	3214.0500	3.3479	3.2141	0
27/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3286.9500	3366.6900	3.2870	3.3667	0
27/02/2024	2040 On 06-February-25			Bond Future	12.9976	13.0399	74.1785	73.9601	0
27/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3685.0300	3630.0900	3.6850	3.6301	0
27/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3931.9300	4095.4100	3.9319	4.0954	0
27/02/2024	2040 On 08-May-25			Bond Future	13.1669	14.9056	75.6981	67.6511	0
27/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	2833.9600	642.1700	2.8340	0.6422	0
27/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5635.3800	11490.5700	5.6354	11.4906	0
27/02/2024	2044 On 02-May-24			Bond Future	12.6909	12.7282	73.9841	73.7810	79,269
27/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	72.4400	74.5900	0.0724	0.0746	0
27/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6161.2500	6366.4100	6.1613	6.3664	0
27/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	75.7300	78.0000	0.0757	0.0780	0
27/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6102.0200	6307.3000	6.1020	6.3073	0
27/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	79.1800	81.5400	0.0792	0.0815	0
27/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	6043.0300	6248.4000	6.0430	6.2484	0
27/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1115.3800	1090.9700	1.1154	1.0910	0
27/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2171.5800	2350.1800	2.1716	2.3502	4,200
27/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	1796.2100	1746.2000	1.7962	1.7462	0
27/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1474.6500	1627.6500	1.4747	1.6277	10,030
27/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2629.1600	2550.2700	2.6292	2.5503	0
27/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	973.1600	1097.2800	0.9732	1.0973	10,030
27/02/2024	2044 On 01-August-24			Bond Future	12.8168	12.8553	71.2283	71.0223	31,914
27/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1173.9300	1168.3400	1.1739	1.1683	0
27/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4157.6000	4357.9800	4.1576	4.3580	0
27/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1193.7700	1187.7200	1.1938	1.1877	0
27/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4119.9700	4319.8900	4.1200	4.3199	0
27/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1213.6300	1207.2900	1.2136	1.2073	0
27/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4082.4200	4282.0500	4.0824	4.2821	0
27/02/2024	2044 On 07-November-24			Bond Future	12.9545	12.9950	72.8915	72.6786	0
27/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3120.8200	3087.9200	3.1208	3.0879	0
27/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3409.4500	3589.5100	3.4095	3.5895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3149.1300	3115.6800	3.1491	3.1157	0
27/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3384.6900	3564.2000	3.3847	3.5642	0
27/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3177.5400	3143.5500	3.1775	3.1436	0
27/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3360.1000	3539.0700	3.3601	3.5391	0
27/02/2024	2044 On 06-February-25			Bond Future	13.0991	13.1413	70.0480	69.8304	0
27/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3655.1600	3611.6100	3.6552	3.6116	0
27/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4066.2700	4240.3600	4.0663	4.2404	0
27/02/2024	2044 On 08-May-25			Bond Future	13.2623	14.9225	71.4827	63.8597	0
27/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	2873.9800	743.1900	2.8740	0.7432	0
27/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5716.0600	11208.2800	5.7161	11.2083	0
27/02/2024	2046 On 02-May-24			Bond Future	114.3042	113.9698	114.3042	113.9698	16,115
27/02/2024	2046 On 01-August-24			Bond Future	116.8432	116.5036	116.8432	116.5036	0
27/02/2024	2046 On 07-November-24			Bond Future	117.4065	117.0556	117.4065	117.0556	0
27/02/2024	2046 On 06-February-25			Bond Future	119.9203	119.5616	119.9203	119.5616	0
27/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5910.3300	5551.5900	5.9103	5.5516	0
27/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2046 On 08-May-25			Bond Future	120.1703	107.7266	120.1703	107.7266	0
27/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1799.7300	14243.4200	1.7997	14.2434	0
27/02/2024	2050 On 02-May-24			Bond Future	115.0346	115.0505	115.0346	115.0505	14,107
27/02/2024	2050 On 01-August-24			Bond Future	115.2933	115.3121	115.2933	115.3121	0
27/02/2024	2050 On 07-November-24			Bond Future	118.0170	118.0330	118.0170	118.0330	0
27/02/2024	2050 On 06-February-25			Bond Future	118.1889	118.2048	118.1889	118.2048	0
27/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	2588.9100	2604.8100	2.5889	2.6048	0
27/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2050 On 08-May-25			Bond Future	120.6473	108.5956	120.6473	108.5956	0
27/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	512.7300	12564.3700	0.5127	12.5644	0
27/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	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
27/02/2024	AL37 On 02-May-24			Index Future	947.7430	948.1530	947.7430	948.1530	0
27/02/2024	AL37 On 01-August-24			Index Future	968.5670	969.0060	968.5670	969.0060	0
27/02/2024	AL37 On 07-November-24			Index Future	991.2220	991.6430	991.2220	991.6430	0
27/02/2024	AL37 On 06-February-25			Index Future	1012.2540	1012.6820	1012.2540	1,012.6820	0
27/02/2024	AL37 On 08-May-25			Index Future	1033.1460	1032.1900	1033.1460	1,032.1900	0
27/02/2024	AL7T On 02-May-24			Index Future	1096.2040	1096.2890	1096.2040	1,096.2890	0
27/02/2024	AL7T On 01-August-24			Index Future	1120.2900	1120.3990	1120.2900	1,120.3990	0
27/02/2024	AL7T On 07-November-24			Index Future	1146.4930	1146.5730	1146.4930	1,146.5730	0
27/02/2024	AL7T On 06-February-25			Index Future	1170.8200	1170.8990	1170.8200	1,170.8990	0
27/02/2024	AL7T On 08-May-25			Index Future	1194.9850	1193.4600	1194.9850	1,193.4600	0
27/02/2024	ALBI On 02-May-24			Index Future	950.8720	950.0430	950.8720	950.0430	94
27/02/2024	ALBI On 01-August-24			Index Future	971.7650	970.9370	971.7650	970.9370	0
27/02/2024	ALBI On 07-November-24			Index Future	994.4940	993.6200	994.4940	993.6200	0
27/02/2024	ALBI On 06-February-25			Index Future	1015.5960	1014.7000	1015.5960	1,014.7000	0
27/02/2024	ALBI On 08-May-25			Index Future	1036.5570	1034.2500	1036.5570	1,034.2500	0
27/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	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
27/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	ES33 On 02-May-24			Bond Future	12.6931	12.6947	73.0800	73.0732	0
27/02/2024	ES33 On 01-August-24			Bond Future	12.8423	12.8436	74.7033	74.6978	0
27/02/2024	ES33 On 07-November-24			Bond Future	13.0241	13.0260	72.6648	72.6570	0
27/02/2024	ES33 On 06-February-25			Bond Future	13.2185	13.2205	74.2186	74.2105	0
27/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	487.0000	478.8700	0.4870	0.4789	0
27/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	ES33 On 08-May-25			Bond Future	13.4298	15.5101	71.9567	64.3866	0
27/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2815.3400	10385.3500	2.8153	10.3854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	ES42 On 02-May-24			Bond Future	13.2251	13.2627	68.1208	67.9345	0
27/02/2024	ES42 On 01-August-24			Bond Future	13.3652	13.4040	69.6338	69.4448	0
27/02/2024	ES42 On 07-November-24			Bond Future	13.5314	13.5723	67.0097	66.8141	0
27/02/2024	ES42 On 06-February-25			Bond Future	13.7000	13.7427	68.4404	68.2404	0
27/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	46.9000	0.0000	0.0469	0.0000	0
27/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	153.0800	0.0000	0.1531	0
27/02/2024	ES42 On 08-May-25			Bond Future	13.8884	15.6453	65.5917	58.2875	0
27/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3039.2400	10343.3700	3.0392	10.3434	0
27/02/2024	GOVI On 02-May-24			GOVI	937.0190	936.2400	937.0190	936.2400	726
27/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	139510.0000	147300.0000	13.9510	14.7300	0
27/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	139610.0000	147400.0000	13.9610	14.7400	0
27/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	139710.0000	147500.0000	13.9710	14.7500	0
27/02/2024	GOVI On 01-August-24			GOVI	957.6080	956.8300	957.6080	956.8300	0
27/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	142380.0000	134600.0000	14.2380	13.4600	0
27/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	142280.0000	134500.0000	14.2280	13.4500	0
27/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	142180.0000	134400.0000	14.2180	13.4400	0
27/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 07-November-24			GOVI	980.0060	979.1830	980.0060	979.1830	0
27/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	312260.0000	304030.0000	31.2260	30.4030	0
27/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	312160.0000	303930.0000	31.2160	30.3930	0
27/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	312060.0000	303830.0000	31.2060	30.3830	0
27/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 06-February-25			GOVI	1000.8000	999.9570	1000.8000	999.9570	0
27/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	288000.0000	279570.0000	28.8000	27.9570	0
27/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 08-May-25			GOVI	1021.4560	1019.2300	1021.4560	1,019.2300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	5440.0000	27700.0000	0.5440	2.7700	0
27/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/02/2024	IGOV On 02-May-24			Index Future	348.1670	348.1120	348.1670	348.1120	593
27/02/2024	IGOV On 01-August-24			Index Future	355.9010	355.8520	355.9010	355.8520	0
27/02/2024	IGOV On 07-November-24			Index Future	364.3140	364.2530	364.3140	364.2530	0
27/02/2024	IGOV On 06-February-25			Index Future	372.1250	372.0620	372.1250	372.0620	0
27/02/2024	IGOV On 08-May-25			Index Future	379.8840	378.9000	379.8840	378.9000	0
27/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
27/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3530	8.3530	91.6470	91.6470	0
27/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3590	8.3590	91.6410	91.6410	0
27/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3290	8.3290	91.6710	91.6710	0
27/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3130	8.3130	91.6870	91.6870	0
27/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2450	8.2450	91.7550	91.7550	0
27/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2350	8.2350	91.7650	91.7650	0
27/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0630	8.0630	91.9370	91.9370	0
27/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7560	7.7560	92.2440	92.2440	0
27/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6280	7.6280	92.3720	92.3720	0
27/02/2024	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
27/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5750	7.5750	92.4250	92.4250	0
27/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.6380	7.6380	92.3620	92.3620	0
27/02/2024	R035 On 02-May-24			Bond Future	11.8542	11.8655	83.7277	83.6684	161,001
27/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	292.6500	253.4600	0.2927	0.2535	0
27/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3877.3500	3897.4800	3.8774	3.8975	0
27/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	302.4300	262.2300	0.3024	0.2622	0
27/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3831.5600	3850.6800	3.8316	3.8507	0
27/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	312.4500	271.1500	0.3125	0.2712	0
27/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3786.0700	3804.0900	3.7861	3.8041	0
27/02/2024	R035 On 01-August-24			Bond Future	11.9637	11.9752	85.5672	85.5084	0
27/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	1948.9100	1840.8600	1.9489	1.8409	0
27/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2848.7000	2799.5200	2.8487	2.7995	0
27/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	1974.3400	1865.7700	1.9743	1.8658	0
27/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2821.9700	2772.2700	2.8220	2.7723	0
27/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	1999.7200	1890.8600	1.9997	1.8909	0
27/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2795.2300	2745.2400	2.7952	2.7452	0
27/02/2024	R035 On 07-November-24			Bond Future	12.1006	12.1131	83.0515	82.9888	14,838
27/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3234.8600	3126.7900	3.2349	3.1268	0
27/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2886.8400	2841.4900	2.8868	2.8415	0
27/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3263.1800	3154.7300	3.2632	3.1547	0
27/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2865.2000	2819.4700	2.8652	2.8195	0
27/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3291.6200	3183.0500	3.2916	3.1831	0
27/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2843.7200	2797.8700	2.8437	2.7979	0
27/02/2024	R035 On 06-February-25			Bond Future	12.2485	12.2615	84.8097	84.7454	0
27/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	3691.3000	3570.6400	3.6913	3.5706	0
27/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2902.7600	2846.3500	2.9028	2.8464	0
27/02/2024	R035 On 08-May-25			Bond Future	12.4068	14.3358	82.0374	73.4650	0
27/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2120.9700	366.4100	2.1210	0.3664	0
27/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	5210.7100	12028.4900	5.2107	12.0285	0
27/02/2024	R053 On 02-May-24			Bond Future	12.5398	12.5822	94.0688	93.7633	5,189
27/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4239.6300	4088.9900	4.2396	4.0890	0
27/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	882.1400	1037.0100	0.8821	1.0370	0
27/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4291.1300	4138.6700	4.2911	4.1387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	866.1200	1019.1700	0.8661	1.0192	0
27/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4342.6600	4188.5400	4.3427	4.1885	0
27/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	850.2300	1001.6200	0.8502	1.0016	0
27/02/2024	R053 On 01-August-24			Bond Future	12.6543	12.6981	96.1356	95.8253	0
27/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5203.9700	5101.0700	5.2040	5.1011	0
27/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1932.5100	2139.9300	1.9325	2.1399	0
27/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5250.2400	5146.1800	5.2502	5.1462	0
27/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1912.3200	2118.5800	1.9123	2.1186	0
27/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5296.6300	5191.3900	5.2966	5.1914	0
27/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1892.3500	2097.4300	1.8924	2.0974	0
27/02/2024	R053 On 07-November-24			Bond Future	12.7890	12.8351	92.5094	92.1891	0
27/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4197.1300	4142.1100	4.1971	4.1421	0
27/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4189.9500	4455.2600	4.1900	4.4553	0
27/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4235.1000	4179.5200	4.2351	4.1795	0
27/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4158.2700	4423.0200	4.1583	4.4230	0
27/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4273.2000	4217.0500	4.2732	4.2171	0
27/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4126.8100	4390.9900	4.1268	4.3910	0
27/02/2024	R053 On 06-February-25			Bond Future	12.9275	12.9756	94.4656	94.1382	0
27/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	4929.6000	4865.0400	4.9296	4.8650	0
27/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4844.2700	5107.1000	4.8443	5.1071	0
27/02/2024	R053 On 08-May-25			Bond Future	13.0800	14.7379	90.5338	80.6077	0
27/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	3919.7700	1035.5500	3.9198	1.0356	0
27/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6953.1500	13995.0800	6.9532	13.9951	0
27/02/2024	R186 On 02-May-24			Bond Future	9.0218	8.9837	107.3230	107.4121	94,597
27/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	1.1700	2.6000	0.0012	0.0026	0
27/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2453.4600	2365.7700	2.4535	2.3658	0
27/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	1.2500	2.8500	0.0013	0.0029	0
27/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2429.4200	2341.9000	2.4294	2.3419	0
27/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	1.3900	3.1300	0.0014	0.0031	0
27/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2405.4400	2318.0600	2.4054	2.3181	0
27/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1735.3200	1825.5500	1.7353	1.8256	2,030
27/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	93.6800	94.7900	0.0937	0.0948	0
27/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3181.4300	3271.1100	3.1814	3.2711	0
27/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.1900	17.7500	0.0172	0.0178	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
27/02/2024	R186 On 01-August-24			Bond Future	9.0323	8.9887	104.3726	104.4659	0
27/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	398.8600	463.6100	0.3989	0.4636	0
27/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1155.7000	1127.1900	1.1557	1.1272	0
27/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	407.8600	473.2000	0.4079	0.4732	0
27/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1143.1200	1115.2000	1.1431	1.1152	0
27/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	416.7100	482.9000	0.4167	0.4829	0
27/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1130.3900	1103.3200	1.1304	1.1033	0
27/02/2024	R186 On 07-November-24			Bond Future	9.0635	9.0153	106.8112	106.9035	35,853
27/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1019.8700	1097.5700	1.0199	1.0976	0
27/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	892.6300	878.0100	0.8926	0.8780	0
27/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1031.9000	1109.5200	1.0319	1.1095	0
27/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	885.5500	870.8500	0.8856	0.8709	0
27/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1043.9900	1121.8700	1.0440	1.1219	0
27/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	878.5400	864.1000	0.8785	0.8641	0
27/02/2024	R186 On 06-February-25			Bond Future	9.1367	9.0815	103.7574	103.8514	0
27/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	923.9000	986.5600	0.9239	0.9866	0
27/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1105.6300	1074.3000	1.1056	1.0743	0
27/02/2024	R186 On 08-May-25			Bond Future	9.2805	17.0490	105.8875	95.2069	0
27/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	420.7500	0.0000	0.4208	0.0000	0
27/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1631.2800	11891.1900	1.6313	11.8912	0
27/02/2024	R202 On 02-May-24			Bond Future	259.8140	260.5789	259.8140	260.5789	4,848
27/02/2024	R202 On 01-August-24			Bond Future	260.5076	261.2950	260.5076	261.2950	0
27/02/2024	R202 On 07-November-24			Bond Future	266.6623	267.4606	266.6623	267.4606	6
27/02/2024	R202 On 06-February-25			Bond Future	267.1636	267.9783	267.1636	267.9783	0
27/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	373.6200	1188.2600	0.3736	1.1883	0
27/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	R202 On 08-May-25			Bond Future	272.7222	246.2634	272.7222	246.2634	0
27/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	412.1500	0.0000	0.4122	0.0000	0
27/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	26046.6000	0.0000	26.0466	0
27/02/2024	R209 On 02-May-24			Bond Future	11.9929	12.0145	64.7080	64.6086	13,185
27/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	125.2100	127.2100	0.1252	0.1272	0
27/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	4073.4500	4174.8400	4.0735	4.1748	0
27/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	130.2200	132.1800	0.1302	0.1322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	4028.5000	4129.8500	4.0285	4.1299	0
27/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	135.3700	137.3000	0.1354	0.1373	0
27/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3983.7500	4085.0700	3.9838	4.0851	0
27/02/2024	R209 On 01-August-24			Bond Future	12.0981	12.1202	66.1296	66.0294	1,690
27/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1332.2300	1277.1500	1.3322	1.2772	0
27/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2797.7400	2842.8500	2.7977	2.8429	0
27/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1351.9400	1296.4600	1.3519	1.2965	0
27/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2770.6800	2815.3900	2.7707	2.8154	0
27/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1371.9900	1316.1000	1.3720	1.3161	0
27/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2744.0000	2788.3000	2.7440	2.7883	0
27/02/2024	R209 On 07-November-24			Bond Future	12.2232	12.2466	64.5178	64.4133	5,237
27/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2583.8500	2573.5400	2.5839	2.5735	0
27/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2642.6600	2736.8400	2.6427	2.7368	0
27/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2607.9500	2597.3500	2.6080	2.5974	0
27/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2622.1300	2716.0200	2.6221	2.7160	0
27/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2631.9300	2621.2500	2.6319	2.6213	0
27/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2601.5300	2695.3400	2.6015	2.6953	0
27/02/2024	R209 On 06-February-25			Bond Future	12.3541	12.3785	65.8831	65.7762	0
27/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3120.1200	3093.3800	3.1201	3.0934	0
27/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2744.9900	2825.1400	2.7450	2.8251	0
27/02/2024	R209 On 08-May-25			Bond Future	12.5001	14.2000	64.0806	57.3102	0
27/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2032.2400	437.8300	2.0322	0.4378	0
27/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4731.4100	9907.4000	4.7314	9.9074	0
27/02/2024	R210 On 02-May-24			Bond Future	233.7950	233.8323	233.7950	233.8323	198
27/02/2024	R210 On 01-August-24			Bond Future	238.9881	239.0311	238.9881	239.0311	300
27/02/2024	R210 On 07-November-24			Bond Future	241.3042	241.3411	241.3042	241.3411	60
27/02/2024	R210 On 06-February-25			Bond Future	246.4721	246.5093	246.4721	246.5093	0
27/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6862.1400	6899.2800	6.8621	6.8993	0
27/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2024	R210 On 08-May-25			Bond Future	248.1990	223.3877	248.1990	223.3877	0
27/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	168.9600	0.0000	0.1690	0.0000	0
27/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	24642.3500	0.0000	24.6424	0
27/02/2024	R213 On 02-May-24			Bond Future	10.7465	10.7420	83.5065	83.5252	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
27/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	354.4800	319.4100	0.3545	0.3194	0
27/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2341.9200	2288.1600	2.3419	2.2882	0
27/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	365.8900	330.3200	0.3659	0.3303	0
27/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2310.1000	2255.8400	2.3101	2.2558	0
27/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	377.5500	341.5800	0.3776	0.3416	0
27/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	2278.5500	2223.8900	2.2786	2.2239	0
27/02/2024	R213 On 01-August-24			Bond Future	10.8302	10.8251	85.3412	85.3621	0
27/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	1831.9600	1818.6300	1.8320	1.8186	0
27/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1710.3600	1676.1900	1.7104	1.6762	0
27/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	1854.4400	1841.2100	1.8544	1.8412	0
27/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1692.0700	1658.0000	1.6921	1.6580	0
27/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	1877.2800	1863.9200	1.8773	1.8639	0
27/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1674.1700	1639.9700	1.6742	1.6400	0
27/02/2024	R213 On 07-November-24			Bond Future	10.9434	10.9386	83.7745	83.7933	10,002
27/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	2853.7600	2850.4200	2.8538	2.8504	0
27/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1806.5000	1784.3100	1.8065	1.7843	0
27/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	2878.0300	2874.7700	2.8780	2.8748	0
27/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1791.8100	1769.7000	1.7918	1.7697	0
27/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	2902.1000	2898.9200	2.9021	2.8989	0
27/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1776.9500	1754.9200	1.7770	1.7549	0
27/02/2024	R213 On 06-February-25			Bond Future	11.0733	11.0684	85.5487	85.5677	0
27/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3056.9700	3049.5000	3.0570	3.0495	0
27/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2004.9300	1978.4000	2.0049	1.9784	0
27/02/2024	R213 On 08-May-25			Bond Future	11.2192	13.6861	83.7469	75.1992	0
27/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1439.0500	138.7700	1.4391	0.1388	0
27/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	4081.9100	11329.3700	4.0819	11.3294	0
27/02/2024	R214 On 02-May-24			Bond Future	12.4160	12.4529	59.8284	59.6569	21,519
27/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	82.2200	68.3000	0.0822	0.0683	0
27/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4810.2000	4967.7800	4.8102	4.9678	0
27/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	85.7900	71.3900	0.0858	0.0714	0
27/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4761.3300	4918.4300	4.7613	4.9184	0
27/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	89.4800	74.5900	0.0895	0.0746	0
27/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4712.6400	4869.2500	4.7126	4.8693	0
27/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	724.8900	646.3400	0.7249	0.6463	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
27/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2128.9200	2221.8700	2.1289	2.2219	0
27/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	760.3000	679.3800	0.7603	0.6794	5,110
27/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2067.8200	2158.4000	2.0678	2.1584	0
27/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2671.9400	2528.6900	2.6719	2.5287	0
27/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	615.5200	643.7700	0.6155	0.6438	15,110
27/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	4984.3700	4821.5900	4.9844	4.8216	0
27/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	175.5100	184.2300	0.1755	0.1842	15,110
27/02/2024	R214 On 01-August-24			Bond Future	12.5207	12.5587	61.1429	60.9689	0
27/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1338.9500	1236.7000	1.3390	1.2367	0
27/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	3033.8300	3105.6600	3.0338	3.1057	0
27/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1358.6000	1255.6200	1.3586	1.2556	0
27/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	3005.4800	3076.5800	3.0055	3.0766	0
27/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1378.5700	1274.7000	1.3786	1.2747	0
27/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2977.5100	3047.7200	2.9775	3.0477	0
27/02/2024	R214 On 07-November-24			Bond Future	12.6479	12.6878	59.2647	59.0848	0
27/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2611.6700	2482.8100	2.6117	2.4828	0
27/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2829.0500	2880.0900	2.8291	2.8801	0
27/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2635.8000	2506.4700	2.6358	2.5065	0
27/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2807.7100	2858.2800	2.8077	2.8583	0
27/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2660.0400	2530.2300	2.6600	2.5302	0
27/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2786.5200	2836.6100	2.7865	2.8366	0
27/02/2024	R214 On 06-February-25			Bond Future	12.7819	12.8233	60.5193	60.3354	0
27/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3065.9400	2937.8900	3.0659	2.9379	0
27/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3387.2700	3443.1100	3.3873	3.4431	0
27/02/2024	R214 On 08-May-25			Bond Future	12.9225	14.4836	58.4560	52.2098	0
27/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2405.9400	594.0600	2.4059	0.5941	0
27/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4764.2900	9198.5900	4.7643	9.1986	0
27/02/2024	R248 On 02-May-24			Bond Future	12.5906	12.6380	72.7623	72.4984	245,790
27/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	38.2700	25.4000	0.0383	0.0254	0
27/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7292.3200	7543.3400	7.2923	7.5433	0
27/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	51.4000	33.6200	0.0514	0.0336	0
27/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6909.4700	7155.5800	6.9095	7.1556	0
27/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	53.9100	35.2100	0.0539	0.0352	0
27/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6846.3200	7091.5100	6.8463	7.0915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	56.5200	36.8500	0.0565	0.0369	0
27/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6783.3700	7027.5900	6.7834	7.0276	0
27/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1171.1100	976.3000	1.1711	0.9763	0
27/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2251.7800	2320.8600	2.2518	2.3209	0
27/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3715.0500	3442.4300	3.7151	3.4424	0
27/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	652.2500	643.5200	0.6523	0.6435	0
27/02/2024	R248 On 01-August-24			Bond Future	12.7023	12.7512	74.3610	74.0928	13,000
27/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1523.2400	1373.5700	1.5232	1.3736	0
27/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3801.0300	3919.4900	3.8010	3.9195	0
27/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1546.4200	1395.4000	1.5464	1.3954	0
27/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3766.0300	3883.1400	3.7660	3.8831	0
27/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1569.7800	1417.2500	1.5698	1.4173	0
27/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3731.2900	3846.8900	3.7313	3.8469	0
27/02/2024	R248 On 07-November-24			Bond Future	12.8373	12.8886	71.6468	71.3703	0
27/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3223.1500	2932.8100	3.2232	2.9328	0
27/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3533.7200	3519.9400	3.5337	3.5199	0
27/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3252.1800	2960.8700	3.2522	2.9609	0
27/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3508.3200	3493.5700	3.5083	3.4936	0
27/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3281.0600	2988.8100	3.2811	2.9888	0
27/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3482.8500	3467.1600	3.4829	3.4672	0
27/02/2024	R248 On 06-February-25			Bond Future	12.9793	13.0329	73.1631	72.8805	0
27/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3174.8800	2986.4000	3.1749	2.9864	0
27/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4628.1200	4722.2900	4.6281	4.7223	0
27/02/2024	R248 On 08-May-25			Bond Future	13.1281	14.7577	70.2142	62.5975	0
27/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	2998.7200	714.4100	2.9987	0.7144	0
27/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5841.0400	11173.4900	5.8410	11.1735	0
27/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0