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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
29/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	2025 On 02-May-24			Bond Future	179.1812	179.1852	179.1812	179.1852	9,015
29/02/2024	2025 On 01-August-24			Bond Future	181.3293	181.3332	181.3293	181.3332	0
29/02/2024	2025 On 07-November-24			Bond Future	185.6159	185.6194	185.6159	185.6194	75
29/02/2024	2029 On 02-May-24			Bond Future	129.0695	129.0233	129.0695	129.0233	7,165
29/02/2024	2029 On 01-August-24			Bond Future	131.9368	131.8894	131.9368	131.8894	728
29/02/2024	2029 On 07-November-24			Bond Future	133.6580	133.6090	133.6580	133.6090	66
29/02/2024	2029 On 06-February-25			Bond Future	136.5232	136.4726	136.5232	136.4726	0
29/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4123.2300	4072.6300	4.1232	4.0726	0
29/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2029 On 08-May-25			Bond Future	137.9400	137.8875	137.9400	137.8875	0
29/02/2024	2029 On 08-May-25	137.85	Call	Bond Future	89.9500	37.5200	0.0900	0.0375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2030 On 02-May-24			Bond Future	10.1775	10.2147	92.8217	92.6723	131,878
29/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	243.6600	221.2100	0.2437	0.2212	1,000
29/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2351.2200	2478.1800	2.3512	2.4782	0
29/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	400.4800	367.1700	0.4005	0.3672	0
29/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1890.9200	2007.0200	1.8909	2.0070	0
29/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	413.0200	378.9100	0.4130	0.3789	0
29/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1862.5000	1977.8000	1.8625	1.9778	0
29/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	425.6800	390.7700	0.4257	0.3908	0
29/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1834.2200	1948.7200	1.8342	1.9487	0
29/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	987.6400	923.5300	0.9876	0.9235	1,000
29/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1057.8200	1143.1200	1.0578	1.1431	0
29/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2186.2900	2083.6700	2.1863	2.0837	500
29/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	430.9500	477.7400	0.4310	0.4777	0
29/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	2815.2900	2699.8800	2.8153	2.6999	1,080
29/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	280.5100	314.5100	0.2805	0.3145	0
29/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	3830.7700	3701.3900	3.8308	3.7014	500
29/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	142.7300	162.7600	0.1427	0.1628	0
29/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	6758.9800	6612.3900	6.7590	6.6124	0
29/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	13.4000	16.2200	0.0134	0.0162	1,000
29/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8333.2200	8184.4500	8.3332	8.1845	0
29/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.4000	3.0400	0.0024	0.0030	1,080
29/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11015.7400	10866.3600	11.0157	10.8664	0
29/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	500
29/02/2024	2030 On 01-August-24			Bond Future	10.2523	10.2917	90.8555	90.7027	0
29/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	1779.9100	1701.2700	1.7799	1.7013	0
29/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1325.1800	1399.2800	1.3252	1.3993	0
29/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	1802.5700	1723.3400	1.8026	1.7233	0
29/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1309.3500	1382.8600	1.3094	1.3829	0
29/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	1825.3800	1745.5500	1.8254	1.7456	0
29/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1293.6800	1366.5900	1.2937	1.3666	0
29/02/2024	2030 On 07-November-24			Bond Future	10.3401	10.3822	92.9791	92.8225	1,650
29/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	2885.4700	2792.7700	2.8855	2.7928	0
29/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1410.2300	1474.1400	1.4102	1.4741	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	2909.5300	2816.4200	2.9095	2.8164	0
29/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1397.7800	1461.2800	1.3978	1.4613	0
29/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	2933.6600	2840.1300	2.9337	2.8401	0
29/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1385.4300	1448.5100	1.3854	1.4485	0
29/02/2024	2030 On 06-February-25			Bond Future	10.4458	10.4906	90.9395	90.7792	0
29/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	2751.4200	2664.2700	2.7514	2.6643	0
29/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1917.9800	1991.1600	1.9180	1.9912	0
29/02/2024	2030 On 08-May-25			Bond Future	10.5882	10.6361	92.8079	92.6438	0
29/02/2024	2030 On 08-May-25	9.93	Call	Bond Future	1409.6900	1353.5700	1.4097	1.3536	0
29/02/2024	2030 On 08-May-25	9.93	Put	Bond Future	3699.3700	3807.3400	3.6994	3.8073	0
29/02/2024	2032 On 02-May-24			Bond Future	11.0214	11.0587	86.4458	86.2714	126,473
29/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	107.6400	95.5500	0.1076	0.0956	8,500
29/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3579.0900	3741.4600	3.5791	3.7415	0
29/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	141.0100	125.7800	0.1410	0.1258	1,000
29/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3316.8900	3476.1200	3.3169	3.4761	0
29/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	290.0300	262.3000	0.2900	0.2623	0
29/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2586.7600	2733.4900	2.5868	2.7335	0
29/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	301.0600	272.4900	0.3011	0.2725	0
29/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2549.2700	2695.1600	2.5493	2.6952	0
29/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	312.2600	282.8500	0.3123	0.2829	0
29/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2512.0000	2657.0500	2.5120	2.6571	0
29/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	323.8600	293.5800	0.3239	0.2936	500
29/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2475.1500	2619.3300	2.4752	2.6193	0
29/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	347.9200	315.8800	0.3479	0.3159	500
29/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2402.4300	2544.8500	2.4024	2.5449	0
29/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	427.1900	389.6100	0.4272	0.3896	1,550
29/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2192.1800	2329.0600	2.1922	2.3291	0
29/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	794.1200	734.7600	0.7941	0.7348	1,000
29/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1555.4700	1670.5700	1.5555	1.6706	0
29/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1353.6800	1269.1500	1.3537	1.2692	500
29/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1032.8400	1122.7700	1.0328	1.1228	0
29/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	1703.5000	1606.5100	1.7035	1.6065	0
29/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	825.0200	902.4900	0.8250	0.9025	500
29/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	1923.1200	1819.2900	1.9231	1.8193	0

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29/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	721.5300	792.1600	0.7215	0.7922	17,000
29/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2152.7900	2042.4800	2.1528	2.0425	1,550
29/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	629.6900	693.8400	0.6297	0.6938	0
29/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	3844.1800	3701.2900	3.8442	3.7013	0
29/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	247.4000	278.9700	0.2474	0.2790	500
29/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8274.6100	8104.5500	8.2746	8.1046	0
29/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	23.9200	28.3200	0.0239	0.0283	1,000
29/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9400.8300	9228.6000	9.4008	9.2286	0
29/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	10.8500	13.0800	0.0109	0.0131	500
29/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10077.0200	9903.9200	10.0770	9.9039	0
29/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	6.1000	7.4600	0.0061	0.0075	1,550
29/02/2024	2032 On 01-August-24			Bond Future	11.1167	11.1557	88.3452	88.1669	0
29/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	1942.1900	1857.6900	1.9422	1.8577	0
29/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1881.3500	1975.2000	1.8814	1.9752	0
29/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	1966.9300	1881.7500	1.9669	1.8818	0
29/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1860.3800	1953.5500	1.8604	1.9536	0
29/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	1991.8200	1905.9800	1.9918	1.9060	0
29/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1839.5900	1932.1000	1.8396	1.9321	0
29/02/2024	2032 On 07-November-24			Bond Future	11.2346	11.2757	86.2435	86.0607	1,130
29/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3119.3000	3019.5200	3.1193	3.0195	0
29/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2079.9400	2162.9700	2.0799	2.1630	0
29/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3145.9300	3045.6700	3.1459	3.0457	0
29/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2062.7800	2145.3300	2.0628	2.1453	0
29/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3172.6600	3071.9100	3.1727	3.0719	0
29/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2045.7600	2127.8200	2.0458	2.1278	0
29/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3588.4200	3480.6600	3.5884	3.4807	1,615
29/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1808.6500	1883.7000	1.8087	1.8837	0
29/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9234.1800	9074.3000	9.2342	9.0743	0
29/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	416.0800	439.0100	0.4161	0.4390	1,615
29/02/2024	2032 On 06-February-25			Bond Future	11.3641	11.4074	88.0701	87.8830	0
29/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3469.1200	3360.5900	3.4691	3.3606	0
29/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1946.8300	2025.3800	1.9468	2.0254	0
29/02/2024	2032 On 08-May-25			Bond Future	11.5150	11.5607	85.7154	85.5240	0
29/02/2024	2032 On 08-May-25	10.91	Call	Bond Future	1747.1500	1679.5300	1.7472	1.6795	0

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29/02/2024	2032 On 08-May-25	10.91	Put	Bond Future	4336.5800	4460.3400	4.3366	4.4603	0
29/02/2024	2033 On 02-May-24			Bond Future	121.4310	121.1527	121.4310	121.1527	2,064
29/02/2024	2033 On 01-August-24			Bond Future	124.1286	123.8440	124.1286	123.8440	5,737
29/02/2024	2033 On 07-November-24			Bond Future	125.5685	125.2767	125.5685	125.2767	0
29/02/2024	2033 On 06-February-25			Bond Future	128.2605	127.9619	128.2605	127.9619	0
29/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3320.4600	3021.9100	3.3205	3.0219	0
29/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2033 On 08-May-25			Bond Future	129.4047	129.0992	129.4047	129.0992	0
29/02/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2033 On 08-May-25	130.62	Put	Bond Future	1215.3000	1520.8300	1.2153	1.5208	0
29/02/2024	2037 On 02-May-24			Bond Future	12.1669	12.2041	78.7939	78.5976	80,402
29/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	214.5000	195.7500	0.2145	0.1958	0
29/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4246.9500	4424.4400	4.2470	4.4244	0
29/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	222.3600	203.0200	0.2224	0.2030	0
29/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4198.0600	4374.9600	4.1981	4.3750	0
29/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	230.4400	210.5000	0.2304	0.2105	0
29/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4149.4400	4325.7400	4.1494	4.3257	0
29/02/2024	2037 On 01-August-24			Bond Future	12.2871	12.3259	76.2691	76.0684	73,191
29/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1817.6700	1737.3000	1.8177	1.7373	0
29/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2848.0800	2968.3300	2.8481	2.9683	0
29/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	1842.5700	1761.4700	1.8426	1.7615	0
29/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2820.2100	2939.7300	2.8202	2.9397	0
29/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	1867.6400	1785.8200	1.8676	1.7858	1,383
29/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2792.5600	2911.3600	2.7926	2.9114	0
29/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5299.0800	5152.4700	5.2991	5.1525	0
29/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	919.9300	973.9400	0.9199	0.9739	1,383
29/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7821.5600	7651.3500	7.8216	7.6514	0
29/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	450.9700	481.3800	0.4510	0.4814	1,383
29/02/2024	2037 On 07-November-24			Bond Future	12.4197	12.4603	78.0513	77.8458	9,175
29/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3503.1600	3395.5400	3.5032	3.3955	0
29/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2745.1200	2843.0500	2.7451	2.8431	0
29/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3532.5100	3424.3700	3.5325	3.4244	0
29/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2724.4200	2821.8300	2.7244	2.8218	0

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29/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3561.9600	3453.3100	3.5620	3.4533	0
29/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2703.8600	2800.7600	2.7039	2.8008	0
29/02/2024	2037 On 06-February-25			Bond Future	12.5607	12.6030	75.4440	75.2337	0
29/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4108.6000	3995.5100	4.1086	3.9955	0
29/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3125.3100	3222.4800	3.1253	3.2225	0
29/02/2024	2037 On 08-May-25			Bond Future	12.7231	12.7673	76.9919	76.7769	0
29/02/2024	2037 On 08-May-25	12.25	Call	Bond Future	2784.7400	2698.0400	2.7847	2.6980	0
29/02/2024	2037 On 08-May-25	12.25	Put	Bond Future	5144.6500	5272.9600	5.1447	5.2730	0
29/02/2024	2038 On 02-May-24			Bond Future	132.8035	132.8166	132.8035	132.8166	5,122
29/02/2024	2038 On 01-August-24			Bond Future	133.6922	133.7056	133.6922	133.7056	0
29/02/2024	2038 On 07-November-24			Bond Future	136.8524	136.8656	136.8524	136.8656	0
29/02/2024	2038 On 06-February-25			Bond Future	137.6727	137.6855	137.6727	137.6855	0
29/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2442.7400	2455.5300	2.4427	2.4555	0
29/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2038 On 08-May-25			Bond Future	140.5397	140.5520	140.5397	140.5520	0
29/02/2024	2038 On 08-May-25	139.68	Call	Bond Future	859.6700	872.0000	0.8597	0.8720	0
29/02/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2040 On 02-May-24			Bond Future	12.4645	12.4762	78.7166	78.6521	148,535
29/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	128.2200	127.0700	0.1282	0.1271	0
29/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5166.6600	5230.0200	5.1667	5.2300	0
29/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	133.5100	132.2900	0.1335	0.1323	0
29/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5110.7600	5174.0500	5.1108	5.1741	0
29/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	139.0200	137.7400	0.1390	0.1377	0
29/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5055.1600	5118.3900	5.0552	5.1184	0
29/02/2024	2040 On 01-August-24			Bond Future	12.5888	12.6010	75.9398	75.8738	3,312
29/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1764.2200	1744.3200	1.7642	1.7443	0
29/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3251.3500	3297.4500	3.2514	3.2975	0
29/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1789.2100	1769.0900	1.7892	1.7691	0
29/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3220.2100	3266.0900	3.2202	3.2661	0
29/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1814.3800	1794.0500	1.8144	1.7941	0
29/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3189.3200	3234.9900	3.1893	3.2350	0
29/02/2024	2040 On 07-November-24			Bond Future	12.7252	12.7378	77.7142	77.6464	8,677
29/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3627.3800	3596.7300	3.6274	3.5967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3016.8000	3053.9000	3.0168	3.0539	0
29/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3657.8400	3627.0200	3.6578	3.6270	0
29/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2994.4500	3031.3800	2.9945	3.0314	0
29/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3688.6600	3657.6700	3.6887	3.6577	0
29/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2972.5200	3009.2800	2.9725	3.0093	0
29/02/2024	2040 On 06-February-25			Bond Future	12.8690	12.8822	74.8488	74.7793	0
29/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4028.7600	3996.6300	4.0288	3.9966	0
29/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3605.2900	3642.7100	3.6053	3.6427	0
29/02/2024	2040 On 08-May-25			Bond Future	13.0326	13.0465	76.3839	76.3125	0
29/02/2024	2040 On 08-May-25	12.63	Call	Bond Future	3120.5000	3093.4800	3.1205	3.0935	0
29/02/2024	2040 On 08-May-25	12.63	Put	Bond Future	5236.1800	5280.5300	5.2362	5.2805	0
29/02/2024	2044 On 02-May-24			Bond Future	12.5520	12.5738	74.7503	74.6289	79,376
29/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	112.8100	107.8500	0.1128	0.1079	0
29/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5435.3700	5551.8400	5.4354	5.5518	0
29/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	117.6300	112.4600	0.1176	0.1125	0
29/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5377.6700	5493.9300	5.3777	5.4939	0
29/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	122.6500	117.2700	0.1227	0.1173	0
29/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5320.2500	5436.3000	5.3203	5.4363	0
29/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1430.6200	1385.2900	1.4306	1.3853	0
29/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1720.5700	1796.6700	1.7206	1.7967	4,200
29/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2215.3400	2153.5600	2.2153	2.1536	0
29/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1127.5300	1187.1800	1.1275	1.1872	10,030
29/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3140.4600	3063.6500	3.1405	3.0637	0
29/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	718.2100	762.8300	0.7182	0.7628	10,030
29/02/2024	2044 On 01-August-24			Bond Future	12.6723	12.6951	72.0115	71.8873	37,227
29/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1431.4300	1393.0000	1.4314	1.3930	0
29/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3631.8900	3717.6000	3.6319	3.7176	0
29/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1454.1200	1415.2500	1.4541	1.4153	0
29/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3597.1100	3682.3800	3.5971	3.6824	0
29/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1476.8300	1437.5200	1.4768	1.4375	0
29/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3562.4100	3647.2400	3.5624	3.6472	0
29/02/2024	2044 On 07-November-24			Bond Future	12.8038	12.8275	73.6941	73.5668	0
29/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3531.4700	3468.6700	3.5315	3.4687	0
29/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3017.5600	3082.0600	3.0176	3.0821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3561.8500	3498.7300	3.5619	3.4987	0
29/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2994.8700	3059.0500	2.9949	3.0591	0
29/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3592.3300	3528.8800	3.5923	3.5289	0
29/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2972.3500	3036.2000	2.9724	3.0362	0
29/02/2024	2044 On 06-February-25			Bond Future	12.9420	12.9667	70.8688	70.7385	0
29/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4076.8200	4011.8800	4.0768	4.0119	0
29/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3667.1300	3732.5000	3.6671	3.7325	0
29/02/2024	2044 On 08-May-25			Bond Future	13.0984	13.1242	72.3219	72.1885	0
29/02/2024	2044 On 08-May-25	12.72	Call	Bond Future	3230.4400	3175.1800	3.2304	3.1752	0
29/02/2024	2044 On 08-May-25	12.72	Put	Bond Future	5233.3300	5311.4700	5.2333	5.3115	0
29/02/2024	2046 On 02-May-24			Bond Future	114.2576	114.2691	114.2576	114.2691	16,115
29/02/2024	2046 On 01-August-24			Bond Future	116.7956	116.8077	116.7956	116.8077	0
29/02/2024	2046 On 07-November-24			Bond Future	117.3599	117.3715	117.3599	117.3715	0
29/02/2024	2046 On 06-February-25			Bond Future	119.8748	119.8862	119.8748	119.8862	0
29/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5864.7900	5876.1600	5.8648	5.8762	0
29/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2046 On 08-May-25			Bond Future	120.1266	120.1375	120.1266	120.1375	0
29/02/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2046 On 08-May-25	121.97	Put	Bond Future	1843.4100	1832.4900	1.8434	1.8325	0
29/02/2024	2050 On 02-May-24			Bond Future	115.5742	115.5856	115.5742	115.5856	14,107
29/02/2024	2050 On 01-August-24			Bond Future	115.8453	115.8571	115.8453	115.8571	0
29/02/2024	2050 On 07-November-24			Bond Future	118.5838	118.5952	118.5838	118.5952	0
29/02/2024	2050 On 06-February-25			Bond Future	118.7703	118.7813	118.7703	118.7813	0
29/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3170.2500	3181.3200	3.1703	3.1813	0
29/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	2050 On 08-May-25			Bond Future	121.2429	121.2537	121.2429	121.2537	0
29/02/2024	2050 On 08-May-25	121.16	Call	Bond Future	82.8600	93.6500	0.0829	0.0937	0
29/02/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	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
29/02/2024	AL37 On 02-May-24			Index Future	951.1000	949.4230	951.1000	949.4230	0
29/02/2024	AL37 On 01-August-24			Index Future	971.9980	970.2840	971.9980	970.2840	0
29/02/2024	AL37 On 07-November-24			Index Future	994.7390	992.9820	994.7390	992.9820	0
29/02/2024	AL37 On 06-February-25			Index Future	1015.8540	1014.0550	1015.8540	1,014.0550	0
29/02/2024	AL37 On 08-May-25			Index Future	1036.8300	1034.9890	1036.8300	1,034.9890	0
29/02/2024	AL7T On 02-May-24			Index Future	1102.2780	1100.0970	1102.2780	1,100.0970	0
29/02/2024	AL7T On 01-August-24			Index Future	1126.4980	1124.2690	1126.4980	1,124.2690	0
29/02/2024	AL7T On 07-November-24			Index Future	1152.8540	1150.5690	1152.8540	1,150.5690	0
29/02/2024	AL7T On 06-February-25			Index Future	1177.3250	1174.9870	1177.3250	1,174.9870	0
29/02/2024	AL7T On 08-May-25			Index Future	1201.6350	1199.2430	1201.6350	1,199.2430	0
29/02/2024	ALBI On 02-May-24			Index Future	956.2450	954.8230	956.2450	954.8230	94
29/02/2024	ALBI On 01-August-24			Index Future	977.2560	975.8030	977.2560	975.8030	0
29/02/2024	ALBI On 07-November-24			Index Future	1000.1200	998.6300	1000.1200	998.6300	0
29/02/2024	ALBI On 06-February-25			Index Future	1021.3500	1019.8230	1021.3500	1,019.8230	0
29/02/2024	ALBI On 08-May-25			Index Future	1042.4380	1040.8760	1042.4380	1,040.8760	0
29/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	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
29/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	ES33 On 02-May-24			Bond Future	12.5720	12.6106	73.6063	73.4381	0
29/02/2024	ES33 On 01-August-24			Bond Future	12.7158	12.7561	75.2415	75.0694	0
29/02/2024	ES33 On 07-November-24			Bond Future	12.8910	12.9334	73.2169	73.0404	0
29/02/2024	ES33 On 06-February-25			Bond Future	13.0787	13.1232	74.7841	74.6033	0
29/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1052.4600	871.6900	1.0525	0.8717	0
29/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	ES33 On 08-May-25			Bond Future	13.2829	13.3297	72.5356	72.3505	0
29/02/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2236.4200	2421.5400	2.2364	2.4215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	ES42 On 02-May-24			Bond Future	13.0953	13.1174	68.7721	68.6604	0
29/02/2024	ES42 On 01-August-24			Bond Future	13.2302	13.2532	70.2997	70.1855	0
29/02/2024	ES42 On 07-November-24			Bond Future	13.3901	13.4142	67.6924	67.5752	0
29/02/2024	ES42 On 06-February-25			Bond Future	13.5524	13.5776	69.1389	69.0189	0
29/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	745.4600	625.4100	0.7455	0.6254	0
29/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	ES42 On 08-May-25			Bond Future	13.7340	13.7604	66.3062	66.1833	0
29/02/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2324.7300	2447.6200	2.3247	2.4476	0
29/02/2024	GOVI On 02-May-24			GOVI	942.2490	940.8380	942.2490	940.8380	726
29/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	87210.0000	101320.0000	8.7210	10.1320	0
29/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	87310.0000	101420.0000	8.7310	10.1420	0
29/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	87410.0000	101520.0000	8.7410	10.1520	0
29/02/2024	GOVI On 01-August-24			GOVI	962.9530	961.5110	962.9530	961.5110	0
29/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	195830.0000	181410.0000	19.5830	18.1410	0
29/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	195730.0000	181310.0000	19.5730	18.1310	0
29/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	195630.0000	181210.0000	19.5630	18.1210	0
29/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 07-November-24			GOVI	985.4830	984.0040	985.4830	984.0040	0
29/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	367030.0000	352240.0000	36.7030	35.2240	0
29/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	366930.0000	352140.0000	36.6930	35.2140	0
29/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	366830.0000	352040.0000	36.6830	35.2040	0
29/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 06-February-25			GOVI	1006.4010	1004.8870	1006.4010	1,004.8870	0
29/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	344010.0000	328870.0000	34.4010	32.8870	0
29/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GOVI On 08-May-25			GOVI	1027.1810	1025.6310	1027.1810	1,025.6310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	51810.0000	36310.0000	5.1810	3.6310	0
29/02/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/02/2024	IGOV On 02-May-24			Index Future	348.5540	348.4840	348.5540	348.4840	593
29/02/2024	IGOV On 01-August-24			Index Future	356.2970	356.2250	356.2970	356.2250	0
29/02/2024	IGOV On 07-November-24			Index Future	364.7220	364.6470	364.7220	364.6470	0
29/02/2024	IGOV On 06-February-25			Index Future	372.5450	372.4660	372.5450	372.4660	0
29/02/2024	IGOV On 08-May-25			Index Future	380.3160	380.2340	380.3160	380.2340	0
29/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3560	8.3560	91.6440	8.3560	0
29/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
29/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
29/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
29/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3000	8.3100	91.7000	91.6900	0
29/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2600	8.2700	91.7400	91.7300	0
29/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2200	8.2300	91.7800	91.7700	0
29/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.9900	7.9800	92.0100	92.0200	0
29/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.8700	7.9000	92.1300	92.1000	0
29/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.8000	7.8100	92.2000	92.1900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8000	7.8400	92.2000	92.1600	0
29/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8700	7.8900	92.1300	92.1100	0
29/02/2024	R035 On 02-May-24			Bond Future	11.7414	11.7735	84.3213	84.1521	160,802
29/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	386.4200	360.6100	0.3864	0.3606	0
29/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3377.5300	3520.8600	3.3775	3.5209	0
29/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	398.6100	372.1200	0.3986	0.3721	0
29/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3334.1500	3476.8000	3.3342	3.4768	0
29/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	411.0600	383.8900	0.4111	0.3839	0
29/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3291.0900	3433.0600	3.2911	3.4331	0
29/02/2024	R035 On 01-August-24			Bond Future	11.8463	11.8796	86.1741	86.0012	0
29/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2221.1900	2144.4200	2.2212	2.1444	0
29/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2514.1600	2610.2700	2.5142	2.6103	0
29/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2248.7500	2171.3800	2.2488	2.1714	0
29/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2489.5600	2585.0700	2.4896	2.5851	0
29/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2276.2500	2198.2800	2.2763	2.1983	0
29/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2464.9400	2559.8500	2.4649	2.5599	0
29/02/2024	R035 On 07-November-24			Bond Future	11.9775	12.0124	83.6736	83.4964	14,838
29/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3566.5400	3472.6300	3.5665	3.4726	0
29/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2596.4500	2679.7100	2.5965	2.6797	0
29/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3596.4600	3502.1000	3.5965	3.5021	0
29/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2576.4100	2659.2200	2.5764	2.6592	0
29/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3626.4900	3531.6800	3.6265	3.5317	0
29/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2556.5200	2638.8800	2.5565	2.6389	0
29/02/2024	R035 On 06-February-25			Bond Future	12.1196	12.1562	85.4464	85.2651	0
29/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4046.4500	3945.4000	4.0465	3.9454	0
29/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2621.1800	2701.4300	2.6212	2.7014	0
29/02/2024	R035 On 08-May-25			Bond Future	12.2719	12.3102	82.6888	82.5034	0
29/02/2024	R035 On 08-May-25	11.78	Call	Bond Future	2370.4100	2299.1300	2.3704	2.2991	0
29/02/2024	R035 On 08-May-25	11.78	Put	Bond Future	4808.7100	4922.8500	4.8087	4.9229	0
29/02/2024	R053 On 02-May-24			Bond Future	12.4010	12.4228	95.0833	94.9225	5,189
29/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4997.1000	4881.3800	4.9971	4.8814	0
29/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	625.1100	670.1800	0.6251	0.6702	0
29/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5052.3800	4936.0200	5.0524	4.9360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	612.8700	657.3000	0.6129	0.6573	0
29/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5107.6800	4990.6900	5.1077	4.9907	0
29/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	600.7500	644.5500	0.6008	0.6446	0
29/02/2024	R053 On 01-August-24			Bond Future	12.5100	12.5327	97.1725	97.0082	0
29/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5901.6300	5794.4500	5.9016	5.7945	0
29/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1593.2700	1650.4100	1.5933	1.6504	0
29/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5950.7300	5843.1000	5.9507	5.8431	0
29/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1575.9100	1632.6000	1.5759	1.6326	0
29/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5999.9300	5891.8500	5.9999	5.8919	0
29/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1558.7500	1614.9900	1.5588	1.6150	0
29/02/2024	R053 On 07-November-24			Bond Future	12.6382	12.6619	93.5720	93.4034	0
29/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4757.4800	4671.4100	4.7575	4.6714	0
29/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3687.7200	3770.2300	3.6877	3.7702	0
29/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4798.2400	4711.7300	4.7982	4.7117	0
29/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3658.8300	3740.9000	3.6588	3.7409	0
29/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4839.1200	4752.1700	4.8391	4.7522	0
29/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3630.1500	3711.7800	3.6302	3.7118	0
29/02/2024	R053 On 06-February-25			Bond Future	12.7702	12.7949	95.5524	95.3798	0
29/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5508.9700	5419.2800	5.5090	5.4193	0
29/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4336.8400	4419.7300	4.3368	4.4197	0
29/02/2024	R053 On 08-May-25			Bond Future	12.9157	12.9416	91.6450	91.4684	0
29/02/2024	R053 On 08-May-25	12.64	Call	Bond Future	4412.9700	4336.2500	4.4130	4.3363	0
29/02/2024	R053 On 08-May-25	12.64	Put	Bond Future	6335.2300	6435.1000	6.3352	6.4351	0
29/02/2024	R186 On 02-May-24			Bond Future	8.9720	8.9938	107.4395	107.3884	93,097
29/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	1.5300	1.3700	0.0015	0.0014	0
29/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2337.3100	2388.2600	2.3373	2.3883	0
29/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	1.6300	1.4600	0.0016	0.0015	0
29/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2313.2900	2364.2300	2.3133	2.3642	0
29/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	1.8100	1.6200	0.0018	0.0016	0
29/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2289.3500	2340.2700	2.2894	2.3403	0
29/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	1833.6300	1790.4400	1.8336	1.7904	2,030
29/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	75.4800	83.4000	0.0755	0.0834	0
29/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3293.7000	3244.4200	3.2937	3.2444	0
29/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	12.9500	14.7800	0.0130	0.0148	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R186 On 01-August-24			Bond Future	8.9766	9.0010	104.4919	104.4396	0
29/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	436.5000	419.9200	0.4365	0.4199	0
29/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	1074.0800	1109.8000	1.0741	1.1098	0
29/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	446.0400	429.2300	0.4460	0.4292	0
29/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	1062.0400	1097.5300	1.0620	1.0975	0
29/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	455.4400	438.3900	0.4554	0.4384	0
29/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	1049.8600	1085.1100	1.0499	1.0851	0
29/02/2024	R186 On 07-November-24			Bond Future	8.9990	9.0271	106.9347	106.8808	35,853
29/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1082.3000	1054.9900	1.0823	1.0550	0
29/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	831.5700	858.1400	0.8316	0.8581	0
29/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1094.7100	1067.2300	1.0947	1.0672	0
29/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	824.8700	851.2700	0.8249	0.8513	0
29/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1107.1700	1079.5300	1.1072	1.0795	0
29/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	818.2300	844.4700	0.8182	0.8445	0
29/02/2024	R186 On 06-February-25			Bond Future	9.0616	9.0942	103.8853	103.8298	0
29/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	983.1800	957.3500	0.9832	0.9574	0
29/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	1037.0000	1066.6500	1.0370	1.0667	0
29/02/2024	R186 On 08-May-25			Bond Future	9.1911	9.2296	106.0201	105.9630	0
29/02/2024	R186 On 08-May-25	8.47	Call	Bond Future	459.9600	442.8700	0.4600	0.4429	0
29/02/2024	R186 On 08-May-25	8.47	Put	Bond Future	1537.9100	1577.9400	1.5379	1.5779	0
29/02/2024	R202 On 02-May-24			Bond Future	259.7091	259.7354	259.7091	259.7354	4,848
29/02/2024	R202 On 01-August-24			Bond Future	260.4015	260.4281	260.4015	260.4281	0
29/02/2024	R202 On 07-November-24			Bond Future	266.5571	266.5834	266.5571	266.5834	6
29/02/2024	R202 On 06-February-25			Bond Future	267.0617	267.0871	267.0617	267.0871	0
29/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	271.7400	297.1300	0.2717	0.2971	0
29/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	R202 On 08-May-25			Bond Future	272.6232	272.6478	272.6232	272.6478	0
29/02/2024	R202 On 08-May-25	272.31	Call	Bond Future	313.2200	337.8200	0.3132	0.3378	0
29/02/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	R209 On 02-May-24			Bond Future	11.8752	11.9123	65.2529	65.0805	13,185
29/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	176.8500	160.4200	0.1769	0.1604	0
29/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3580.1300	3736.1200	3.5801	3.7361	0
29/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	183.5200	166.5600	0.1835	0.1666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3536.8400	3692.3000	3.5368	3.6923	0
29/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	190.3700	172.8700	0.1904	0.1729	0
29/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3493.7900	3648.7100	3.4938	3.6487	0
29/02/2024	R209 On 01-August-24			Bond Future	11.9760	12.0145	66.6867	66.5105	1,690
29/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1553.7100	1483.3500	1.5537	1.4834	0
29/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2462.1400	2568.0100	2.4621	2.5680	0
29/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1575.5000	1504.4900	1.5755	1.5045	0
29/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2437.1600	2542.3800	2.4372	2.5424	0
29/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1597.6200	1525.9600	1.5976	1.5260	0
29/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2412.5500	2517.1200	2.4126	2.5171	0
29/02/2024	R209 On 07-November-24			Bond Future	12.0959	12.1360	65.0888	64.9083	5,237
29/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2878.4100	2785.0400	2.8784	2.7850	0
29/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2366.2300	2453.4100	2.3662	2.4534	0
29/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2904.0500	2810.2000	2.9041	2.8102	0
29/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2347.2400	2433.9400	2.3472	2.4339	0
29/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2929.5700	2835.2300	2.9296	2.8352	0
29/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2328.1800	2414.3900	2.3282	2.4144	0
29/02/2024	R209 On 06-February-25			Bond Future	12.2216	12.2633	66.4673	66.2826	0
29/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3437.7900	3336.9700	3.4378	3.3370	0
29/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2478.4200	2562.2700	2.4784	2.5623	0
29/02/2024	R209 On 08-May-25			Bond Future	12.3620	12.4054	64.6782	64.4894	0
29/02/2024	R209 On 08-May-25	11.89	Call	Bond Future	2267.9800	2192.9500	2.2680	2.1930	0
29/02/2024	R209 On 08-May-25	11.89	Put	Bond Future	4369.5700	4483.3400	4.3696	4.4833	0
29/02/2024	R210 On 02-May-24			Bond Future	233.4192	233.5352	233.4192	233.5352	198
29/02/2024	R210 On 01-August-24			Bond Future	238.6046	238.7229	238.6046	238.7229	300
29/02/2024	R210 On 07-November-24			Bond Future	240.9152	241.0354	240.9152	241.0354	60
29/02/2024	R210 On 06-February-25			Bond Future	246.0789	246.2007	246.0789	246.2007	0
29/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	6468.9400	6590.7200	6.4689	6.5907	0
29/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	R210 On 08-May-25			Bond Future	247.8032	247.9261	247.8032	247.9261	0
29/02/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/02/2024	R210 On 08-May-25	248.03	Put	Bond Future	226.8400	103.9200	0.2268	0.1039	0
29/02/2024	R213 On 02-May-24			Bond Future	10.6600	10.7023	83.8704	83.6923	25,824

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	433.5500	393.3000	0.4336	0.3933	0
29/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2057.1500	2194.9900	2.0572	2.1950	0
29/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	446.8400	405.6500	0.4468	0.4057	0
29/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2027.2100	2164.1100	2.0272	2.1641	0
29/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	460.3800	418.2500	0.4604	0.4183	0
29/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1997.5400	2133.5000	1.9975	2.1335	0
29/02/2024	R213 On 01-August-24			Bond Future	10.7394	10.7838	85.7133	85.5312	0
29/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2020.7500	1926.9300	2.0208	1.9269	0
29/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1527.1100	1615.3500	1.5271	1.6154	0
29/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2044.5800	1950.1100	2.0446	1.9501	0
29/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1510.1700	1597.7600	1.5102	1.5978	0
29/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2068.7600	1973.6300	2.0688	1.9736	0
29/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1493.6100	1580.5400	1.4936	1.5805	0
29/02/2024	R213 On 07-November-24			Bond Future	10.8472	10.8941	84.1563	83.9697	10,002
29/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3073.5300	2964.9900	3.0735	2.9650	0
29/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1644.4500	1722.4900	1.6445	1.7225	0
29/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3098.7800	2989.7700	3.0988	2.9898	0
29/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1630.7400	1708.3100	1.6307	1.7083	0
29/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3123.8400	3014.3500	3.1238	3.0144	0
29/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1616.8700	1693.9600	1.6169	1.6940	0
29/02/2024	R213 On 06-February-25			Bond Future	10.9715	11.0211	85.9400	85.7491	0
29/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3282.0600	3171.1600	3.2821	3.1712	0
29/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1838.6900	1918.6700	1.8387	1.9187	0
29/02/2024	R213 On 08-May-25			Bond Future	11.1113	11.1638	84.1479	83.9527	0
29/02/2024	R213 On 08-May-25	10.52	Call	Bond Future	1579.9700	1510.2700	1.5800	1.5103	0
29/02/2024	R213 On 08-May-25	10.52	Put	Bond Future	3821.8200	3947.3500	3.8218	3.9474	0
29/02/2024	R214 On 02-May-24			Bond Future	12.2885	12.3101	60.4269	60.3248	23,477
29/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	121.8600	116.5100	0.1219	0.1165	0
29/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4251.3800	4348.0900	4.2514	4.3481	0
29/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	126.8400	121.2800	0.1268	0.1213	0
29/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4203.9200	4300.4200	4.2039	4.3004	0
29/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	131.9800	126.2100	0.1320	0.1262	0
29/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4156.6800	4252.9700	4.1567	4.2530	0
29/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	931.8600	900.2400	0.9319	0.9002	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
29/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1737.4300	1807.8700	1.7374	1.8079	0
29/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	973.9500	941.2200	0.9740	0.9412	5,110
29/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1683.0100	1752.3400	1.6830	1.7523	0
29/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3107.7200	3036.5500	3.1077	3.0366	0
29/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	452.8400	483.7300	0.4528	0.4837	15,110
29/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5525.7600	5434.9900	5.5258	5.4350	0
29/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	118.4400	129.7300	0.1184	0.1297	15,110
29/02/2024	R214 On 01-August-24			Bond Future	12.3887	12.4111	61.7546	61.6503	0
29/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1577.4600	1539.1700	1.5775	1.5392	0
29/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2660.6600	2726.6500	2.6607	2.7267	0
29/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1599.3400	1560.6800	1.5993	1.5607	0
29/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2634.5400	2700.1600	2.6345	2.7002	0
29/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1621.5200	1582.5000	1.6215	1.5825	0
29/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2608.7800	2674.0400	2.6088	2.6740	0
29/02/2024	R214 On 07-November-24			Bond Future	12.5105	12.5338	59.8916	59.7846	0
29/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2932.1600	2879.4200	2.9322	2.8794	0
29/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2522.7300	2576.9300	2.5227	2.5769	0
29/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2957.9600	2904.9400	2.9580	2.9049	0
29/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2503.0600	2556.9800	2.5031	2.5570	0
29/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2983.8500	2930.5500	2.9839	2.9306	0
29/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2483.5200	2537.1600	2.4835	2.5372	0
29/02/2024	R214 On 06-February-25			Bond Future	12.6391	12.6633	61.1604	61.0509	0
29/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3394.1000	3339.7400	3.3941	3.3397	0
29/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3074.3300	3129.4300	3.0743	3.1294	0
29/02/2024	R214 On 08-May-25			Bond Future	12.7740	12.7992	59.1114	58.9994	0
29/02/2024	R214 On 08-May-25	12.40	Call	Bond Future	2684.0100	2637.6800	2.6840	2.6377	0
29/02/2024	R214 On 08-May-25	12.40	Put	Bond Future	4386.9000	4452.5800	4.3869	4.4526	0
29/02/2024	R248 On 02-May-24			Bond Future	12.4729	12.4844	73.4262	73.3612	245,790
29/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	56.5800	56.4000	0.0566	0.0564	0
29/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6646.7500	6711.5700	6.6468	6.7116	0
29/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	75.0000	74.6600	0.0750	0.0747	0
29/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6269.1900	6333.8500	6.2692	6.3339	0
29/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	78.5000	78.1200	0.0785	0.0781	0
29/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6207.0300	6271.6500	6.2070	6.2717	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	82.1300	81.7200	0.0821	0.0817	0
29/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6145.1000	6209.6900	6.1451	6.2097	0
29/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1437.4100	1419.8700	1.4374	1.4199	0
29/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1854.2000	1901.6600	1.8542	1.9017	0
29/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4216.7600	4174.1600	4.2168	4.1742	0
29/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	490.0800	512.4800	0.4901	0.5125	0
29/02/2024	R248 On 01-August-24			Bond Future	12.5801	12.5920	75.0396	74.9731	13,000
29/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1775.4800	1755.8000	1.7755	1.7558	0
29/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3374.6100	3421.4500	3.3746	3.4215	0
29/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1801.1100	1781.2200	1.8011	1.7812	0
29/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3342.0600	3388.6900	3.3421	3.3887	0
29/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1826.9400	1806.8200	1.8269	1.8068	0
29/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3309.7900	3356.1900	3.3098	3.3562	0
29/02/2024	R248 On 07-November-24			Bond Future	12.7097	12.7221	72.3423	72.2740	0
29/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3575.1000	3544.9100	3.5751	3.5449	0
29/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3190.1700	3228.2700	3.1902	3.2283	0
29/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3605.9100	3575.5500	3.6059	3.5756	0
29/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3166.5500	3204.4800	3.1666	3.2045	0
29/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3636.5700	3606.0400	3.6366	3.6060	0
29/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3142.8600	3180.6200	3.1429	3.1806	0
29/02/2024	R248 On 06-February-25			Bond Future	12.8463	12.8592	73.8746	73.8046	0
29/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3505.8700	3476.8800	3.5059	3.4769	0
29/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4247.6800	4288.7000	4.2477	4.2887	0
29/02/2024	R248 On 08-May-25			Bond Future	12.9893	13.0029	70.9418	70.8699	0
29/02/2024	R248 On 08-May-25	12.60	Call	Bond Future	3307.7500	3280.2400	3.3078	3.2802	0
29/02/2024	R248 On 08-May-25	12.60	Put	Bond Future	5422.5400	5466.8700	5.4225	5.4669	0
29/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0