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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For January 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	2025 On 01-February-24			Bond Future	176.4023	176.4434	176.4023	176.4434	10,358
18/01/2024	2025 On 02-May-24			Bond Future	180.3232	180.3655	180.3232	180.3655	4,075
18/01/2024	2025 On 01-August-24			Bond Future	182.5063	182.5492	182.5063	182.5492	0
18/01/2024	2025 On 07-November-24			Bond Future	186.8105	186.8537	186.8105	186.8537	75
18/01/2024	2029 On 01-February-24			Bond Future	129.1316	129.0169	129.1316	129.0169	4,320
18/01/2024	2029 On 02-May-24			Bond Future	130.6331	130.5160	130.6331	130.5160	7,075
18/01/2024	2029 On 01-August-24			Bond Future	133.5488	133.4289	133.5488	133.4289	728
18/01/2024	2029 On 07-November-24			Bond Future	135.2933	135.1700	135.2933	135.1700	66
18/01/2024	2029 On 06-February-25			Bond Future	138.2233	138.0968	138.2233	138.0968	0
18/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5823.2900	5696.8400	5.8233	5.6968	0
18/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2030 On 01-February-24			Bond Future	9.7881	9.8189	92.1735	92.0435	45,116
18/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	135.8800	121.1300	0.1359	0.1211	400
18/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1062.9000	1178.2100	1.0629	1.1782	0
18/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	758.3400	696.1200	0.7583	0.6961	500
18/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	328.8500	396.6900	0.3289	0.3967	0
18/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	874.2500	805.5700	0.8743	0.8056	1,360
18/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	276.9400	338.3200	0.2769	0.3383	0
18/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1092.9300	1013.5500	1.0929	1.0136	500
18/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	202.8500	253.5300	0.2029	0.2535	0
18/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1327.7300	1238.6200	1.3277	1.2386	400
18/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	146.0500	187.0000	0.1461	0.1870	0
18/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1648.9300	1549.1900	1.6489	1.5492	200
18/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	94.0400	124.3600	0.0940	0.1244	0
18/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2527.9900	2410.3800	2.5280	2.4104	500
18/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	27.9900	40.4400	0.0280	0.0404	0
18/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4948.2300	4818.8100	4.9482	4.8188	0
18/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.7400	1.3800	0.0007	0.0014	700
18/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6159.3000	6029.3600	6.1593	6.0294	0
18/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.1000	0.2200	0.0001	0.0002	1,360
18/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6314.0900	6184.1200	6.3141	6.1841	0
18/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
18/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6352.7200	6222.7500	6.3527	6.2228	0
18/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0700	0.1600	0.0001	0.0002	0
18/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6391.3500	6261.3700	6.3914	6.2614	0
18/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0700	0.1500	0.0001	0.0002	0
18/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7842.9800	7712.9300	7.8430	7.7129	0
18/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	200
18/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8219.8400	8089.7900	8.2198	8.0898	0
18/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	500
18/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8257.4100	8127.3600	8.2574	8.1274	0
18/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	500
18/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9152.7900	9022.7300	9.1528	9.0227	0
18/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
18/01/2024	2030 On 02-May-24			Bond Future	9.8375	9.8700	94.1995	94.0667	128,180

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1070.7500	1021.7300	1.0708	1.0217	1,000
18/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1800.5000	1884.2800	1.8005	1.8843	0
18/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1361.3300	1303.3100	1.3613	1.3033	0
18/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1473.9600	1548.7400	1.4740	1.5487	0
18/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1382.2900	1323.6700	1.3823	1.3237	0
18/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1453.9600	1528.1400	1.4540	1.5281	0
18/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1403.4300	1344.2000	1.4034	1.3442	0
18/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1434.1600	1507.7300	1.4342	1.5077	0
18/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2198.5900	2120.0400	2.1986	2.1200	1,000
18/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	890.9600	945.2100	0.8910	0.9452	0
18/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3566.7800	3466.2000	3.5668	3.4662	500
18/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	433.6300	465.8500	0.4336	0.4659	0
18/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4224.4300	4116.6100	4.2244	4.1166	1,080
18/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	311.8400	336.8200	0.3118	0.3368	0
18/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5253.8000	5137.6500	5.2538	5.1377	500
18/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	187.9500	204.6000	0.1880	0.2046	0
18/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8163.1200	8034.8600	8.1631	8.0349	0
18/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	39.7300	44.2700	0.0397	0.0443	1,000
18/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9721.3200	9590.2400	9.7213	9.5902	0
18/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	12.6900	14.4100	0.0127	0.0144	1,080
18/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12394.7500	12262.1700	12.3948	12.2622	0
18/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.2600	1.4800	0.0013	0.0015	500
18/01/2024	2030 On 01-August-24			Bond Future	9.8897	9.9241	92.2741	92.1381	0
18/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3027.9000	2943.6600	3.0279	2.9437	0
18/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1154.5700	1206.2500	1.1546	1.2063	0
18/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3054.5400	2969.9200	3.0545	2.9699	0
18/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1142.7200	1194.0200	1.1427	1.1940	0
18/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3081.2800	2996.2700	3.0813	2.9963	0
18/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1130.9800	1181.8900	1.1310	1.1819	0
18/01/2024	2030 On 07-November-24			Bond Future	9.9558	9.9925	94.4253	94.2859	1,652
18/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4194.8700	4102.4700	4.1949	4.1025	0
18/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1273.4200	1320.4600	1.2734	1.3205	0
18/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4221.4500	4128.7600	4.2215	4.1288	0
18/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1263.4900	1310.2400	1.2635	1.3102	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4248.0700	4155.1100	4.2481	4.1551	0
18/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1253.6300	1300.1100	1.2536	1.3001	0
18/01/2024	2030 On 06-February-25			Bond Future	10.0315	10.0706	92.4373	92.2945	0
18/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3946.9200	3857.5700	3.9469	3.8576	0
18/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1615.6500	1669.1000	1.6157	1.6691	0
18/01/2024	2032 On 01-February-24			Bond Future	10.6727	10.6988	89.9153	89.7878	26,915
18/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.9900	0.9900	0.0010	0.0010	1,200
18/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3323.4200	3451.0000	3.3234	3.4510	0
18/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	430.2800	401.6600	0.4303	0.4017	500
18/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	836.2000	935.1600	0.8362	0.9352	0
18/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	881.1900	827.9600	0.8812	0.8280	1,200
18/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	455.4400	529.7900	0.4554	0.5298	0
18/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	944.4100	888.1700	0.9444	0.8882	200
18/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	421.5000	492.8400	0.4215	0.4928	0
18/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1180.6000	1113.9700	1.1806	1.1140	0
18/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	318.7200	379.6700	0.3187	0.3797	17,000
18/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1362.1000	1288.3900	1.3621	1.2884	8,500
18/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	259.1500	313.0200	0.2592	0.3130	0
18/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2122.8600	2026.4400	2.1229	2.0264	500
18/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	111.8300	142.9900	0.1118	0.1430	0
18/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3175.3100	3061.1700	3.1753	3.0612	0
18/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	35.0000	48.4400	0.0350	0.0484	17,000
18/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3265.2000	3150.0800	3.2652	3.1501	0
18/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	31.6700	44.1300	0.0317	0.0441	8,500
18/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4169.6100	4047.6100	4.1696	4.0476	0
18/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	11.2600	16.8400	0.0113	0.0168	8,500
18/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5073.6000	4948.3000	5.0736	4.9483	0
18/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	3.7300	6.0100	0.0037	0.0060	200
18/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5433.1700	5307.1700	5.4332	5.3072	0
18/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	2.3700	3.9500	0.0024	0.0040	0
18/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5478.0100	5351.9400	5.4780	5.3519	0
18/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	2.2400	3.7500	0.0022	0.0038	0
18/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5522.8300	5396.6800	5.5228	5.3967	0
18/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	2.1200	3.5500	0.0021	0.0036	0

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18/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6191.8000	6064.9200	6.1918	6.0649	0
18/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.9000	1.6000	0.0009	0.0016	0
18/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8373.3300	8245.8100	8.3733	8.2458	0
18/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	200
18/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8885.5100	8757.9500	8.8855	8.7580	0
18/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	1,200
18/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9351.1600	9223.5900	9.3512	9.2236	0
18/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	500
18/01/2024	2032 On 02-May-24			Bond Future	10.7503	10.7775	87.7298	87.5995	143,574
18/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	940.6400	904.4400	0.9406	0.9044	1,000
18/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2832.5200	2926.6200	2.8325	2.9266	0
18/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1286.7500	1241.0300	1.2868	1.2410	0
18/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2299.4800	2384.0600	2.2995	2.3841	0
18/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1308.0500	1261.7800	1.3081	1.2618	0
18/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2272.2600	2356.2900	2.2723	2.3563	0
18/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1329.5400	1282.7300	1.3295	1.2827	0
18/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2245.2800	2328.7700	2.2453	2.3288	0
18/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1351.4300	1304.0700	1.3514	1.3041	500
18/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2218.7200	2301.6600	2.2187	2.3017	0
18/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1395.6100	1347.1600	1.3956	1.3472	500
18/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2166.1200	2247.9700	2.1661	2.2480	0
18/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1532.7300	1480.9800	1.5327	1.4810	1,550
18/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2013.7200	2092.2700	2.0137	2.0923	0
18/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2067.8800	2004.6100	2.0679	2.0046	1,000
18/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1545.2300	1612.2600	1.5452	1.6123	0
18/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2744.1500	2668.8400	2.7442	2.6688	500
18/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1139.3100	1194.3000	1.1393	1.1943	0
18/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3129.5100	3048.3600	3.1295	3.0484	0
18/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	967.0300	1016.1800	0.9670	1.0162	500
18/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3602.3100	3514.8300	3.6023	3.5148	1,550
18/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	795.2100	838.0300	0.7952	0.8380	0
18/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5287.7600	5183.4300	5.2878	5.1834	0
18/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	406.9800	432.9500	0.4070	0.4330	500
18/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9595.5000	9470.8100	9.5955	9.4708	0

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18/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	60.8100	66.4200	0.0608	0.0664	1,000
18/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10705.9000	10578.8800	10.7059	10.5789	0
18/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	31.9200	35.2000	0.0319	0.0352	500
18/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11376.0500	11248.0600	11.3761	11.2481	0
18/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	21.1300	23.4400	0.0211	0.0234	1,550
18/01/2024	2032 On 01-August-24			Bond Future	10.8308	10.8594	89.6668	89.5335	0
18/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3160.9800	3087.0400	3.1610	3.0870	0
18/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1778.5300	1837.9200	1.7785	1.8379	0
18/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3189.7100	3115.3900	3.1897	3.1154	0
18/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1761.5500	1820.5600	1.7616	1.8206	0
18/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3218.8100	3144.1000	3.2188	3.1441	0
18/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1744.9700	1803.5900	1.7450	1.8036	0
18/01/2024	2032 On 07-November-24			Bond Future	10.9349	10.9651	87.5905	87.4537	1,526
18/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4285.8200	4203.0900	4.2858	4.2031	0
18/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1899.4700	1953.5300	1.8995	1.9535	0
18/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4315.2400	4232.2200	4.3152	4.2322	0
18/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1885.1000	1938.8700	1.8851	1.9389	0
18/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4345.0300	4261.7100	4.3450	4.2617	0
18/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1871.1400	1924.6100	1.8711	1.9246	0
18/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4797.3500	4709.6900	4.7974	4.7097	1,615
18/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1670.5900	1719.7200	1.6706	1.7197	0
18/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10539.4100	10417.7600	10.5394	10.4178	0
18/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	374.3200	389.4600	0.3743	0.3895	1,615
18/01/2024	2032 On 06-February-25			Bond Future	11.0451	11.0768	89.4647	89.3246	0
18/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4785.4800	4696.9800	4.7855	4.6970	0
18/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1868.6200	1920.1900	1.8686	1.9202	0
18/01/2024	2033 On 01-February-24			Bond Future	122.3293	122.5037	122.3293	122.5037	3,659
18/01/2024	2033 On 02-May-24			Bond Future	123.5829	123.7614	123.5829	123.7614	1,160
18/01/2024	2033 On 01-August-24			Bond Future	126.3414	126.5237	126.3414	126.5237	5,737
18/01/2024	2033 On 07-November-24			Bond Future	127.8184	128.0045	127.8184	128.0045	0
18/01/2024	2033 On 06-February-25			Bond Future	130.5867	130.7764	130.5867	130.7764	0
18/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5646.7000	5836.3700	5.6467	5.8364	0
18/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2037 On 01-February-24			Bond Future	11.9213	11.9476	77.8188	77.6761	86,346
18/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1303.0100	1231.6800	1.3030	1.2317	2,500
18/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	394.3000	465.7200	0.3943	0.4657	0
18/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2216.6900	2112.5700	2.2167	2.1126	0
18/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	146.0400	184.6700	0.1460	0.1847	0
18/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2261.9200	2156.5600	2.2619	2.1566	0
18/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	139.0700	176.4600	0.1391	0.1765	0
18/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2307.3600	2200.7700	2.3074	2.2008	0
18/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	132.3600	168.5200	0.1324	0.1685	0
18/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5213.5000	5073.2600	5.2135	5.0733	0
18/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	3.9700	6.4800	0.0040	0.0065	2,500
18/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9879.1700	9736.4200	9.8792	9.7364	0
18/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
18/01/2024	2037 On 02-May-24			Bond Future	12.0283	12.0556	79.5292	79.3835	61,863
18/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	749.1600	718.9600	0.7492	0.7190	0
18/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4046.2400	4161.7900	4.0462	4.1618	0
18/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	765.0200	734.3100	0.7650	0.7343	0
18/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4005.3500	4120.3900	4.0054	4.1204	0
18/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	780.9500	749.7400	0.7810	0.7497	0
18/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3964.5800	4079.1200	3.9646	4.0791	0
18/01/2024	2037 On 01-August-24			Bond Future	12.1413	12.1697	77.0294	76.8803	72,241
18/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2696.2100	2629.0000	2.6962	2.6290	0
18/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2966.2700	3048.1400	2.9663	3.0481	0
18/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2724.0600	2656.4200	2.7241	2.6564	0
18/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2941.3500	3022.7900	2.9414	3.0228	0
18/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2752.0400	2683.9600	2.7520	2.6840	1,383
18/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2916.6100	2997.6100	2.9166	2.9976	0
18/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6297.7600	6190.5900	6.2978	6.1906	0
18/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1158.2600	1200.1700	1.1583	1.2002	1,383
18/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8781.8500	8659.3000	8.7819	8.6593	0
18/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	650.9100	677.4400	0.6509	0.6774	1,383
18/01/2024	2037 On 07-November-24			Bond Future	12.2687	12.2984	78.8246	78.6717	9,175
18/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4452.1900	4368.6200	4.4522	4.3686	0
18/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2920.8700	2990.2300	2.9209	2.9902	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4482.7500	4398.8500	4.4828	4.3989	0
18/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2901.3800	2970.4100	2.9014	2.9704	0
18/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4513.3900	4429.1700	4.5134	4.4292	0
18/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2882.0100	2950.7200	2.8820	2.9507	0
18/01/2024	2037 On 06-February-25			Bond Future	12.4000	12.4310	76.2510	76.0945	0
18/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5036.5300	4948.9400	5.0365	4.9489	0
18/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3246.2100	3315.1100	3.2462	3.3151	0
18/01/2024	2038 On 01-February-24			Bond Future	131.3350	131.3110	131.3350	131.3110	1,020
18/01/2024	2038 On 02-May-24			Bond Future	134.2542	134.2299	134.2542	134.2299	4,193
18/01/2024	2038 On 01-August-24			Bond Future	135.1787	135.1536	135.1787	135.1536	0
18/01/2024	2038 On 07-November-24			Bond Future	138.3662	138.3399	138.3662	138.3399	0
18/01/2024	2038 On 06-February-25			Bond Future	139.2379	139.2105	139.2379	139.2105	0
18/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4007.9200	3980.5300	4.0079	3.9805	0
18/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	2040 On 01-February-24			Bond Future	12.2722	12.2986	77.4537	77.3040	26,882
18/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	890.1900	840.5100	0.8902	0.8405	0
18/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	732.6500	832.6300	0.7327	0.8326	0
18/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	985.5000	930.8400	0.9855	0.9308	0
18/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	658.2800	753.2800	0.6583	0.7533	0
18/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1018.4600	962.1300	1.0185	0.9621	0
18/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	634.8100	728.1400	0.6348	0.7281	0
18/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1051.9400	993.9200	1.0519	0.9939	0
18/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	611.9200	703.5600	0.6119	0.7036	0
18/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3492.4900	3360.9200	3.4925	3.3609	0
18/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	49.4700	67.5600	0.0495	0.0676	0
18/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8447.0700	8297.5000	8.4471	8.2975	0
18/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
18/01/2024	2040 On 02-May-24			Bond Future	12.3856	12.4130	79.1561	79.0033	122,184
18/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	509.4400	487.0100	0.5094	0.4870	0
18/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5108.4500	5238.8100	5.1085	5.2388	0
18/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	521.5400	498.6700	0.5215	0.4987	0
18/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5059.3600	5189.2800	5.0594	5.1893	0
18/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	533.9600	510.6400	0.5340	0.5106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5010.6700	5140.1400	5.0107	5.1401	0
18/01/2024	2040 On 01-August-24			Bond Future	12.5052	12.5337	76.3976	76.2413	2,992
18/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2517.4500	2452.9300	2.5175	2.4529	0
18/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3546.7000	3638.5200	3.5467	3.6385	0
18/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2545.0200	2480.0500	2.5450	2.4801	0
18/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3518.1400	3609.5100	3.5181	3.6095	0
18/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2572.5200	2507.0800	2.5725	2.5071	0
18/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3489.5800	3580.4800	3.4896	3.5805	0
18/01/2024	2040 On 07-November-24			Bond Future	12.6389	12.6687	78.1779	78.0176	8,697
18/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4343.8100	4259.4500	4.3438	4.2595	0
18/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3269.5000	3345.4900	3.2695	3.3455	0
18/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4374.9500	4290.2400	4.3750	4.2902	0
18/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3247.8300	3323.4700	3.2478	3.3235	0
18/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4406.1700	4321.1100	4.4062	4.3211	0
18/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3226.3000	3301.5900	3.2263	3.3016	0
18/01/2024	2040 On 06-February-25			Bond Future	12.7759	12.8069	75.3396	75.1755	0
18/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4806.9000	4720.7500	4.8069	4.7208	0
18/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3892.7200	3970.6100	3.8927	3.9706	0
18/01/2024	2044 On 01-February-24			Bond Future	12.3718	12.3981	73.5243	73.3745	22,524
18/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	529.9600	499.7000	0.5300	0.4997	0
18/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1113.7800	1233.3600	1.1138	1.2334	0
18/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	553.2400	521.5900	0.5532	0.5216	0
18/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1079.3500	1197.5400	1.0794	1.1975	0
18/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	577.1000	544.0200	0.5771	0.5440	0
18/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1045.5800	1162.3400	1.0456	1.1623	0
18/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3484.9600	3352.5500	3.4850	3.3526	0
18/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	46.7600	64.1900	0.0468	0.0642	15,000
18/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4742.4100	4598.3500	4.7424	4.5984	0
18/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	11.1300	16.9100	0.0111	0.0169	5,000
18/01/2024	2044 On 02-May-24			Bond Future	12.4822	12.5095	75.1403	74.9873	71,916
18/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	473.0100	452.2500	0.4730	0.4523	0
18/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5405.5500	5537.8000	5.4056	5.5378	0
18/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	484.5300	463.3400	0.4845	0.4633	0
18/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5354.5500	5486.3700	5.3546	5.4864	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	496.2400	474.6300	0.4962	0.4746	0
18/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5303.8200	5435.2200	5.3038	5.4352	0
18/01/2024	2044 On 01-August-24			Bond Future	12.5983	12.6267	72.4184	72.2619	26,240
18/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2147.0100	2088.5400	2.1470	2.0885	0
18/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3940.5400	4038.5900	3.9405	4.0386	0
18/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2172.3400	2113.4000	2.1723	2.1134	0
18/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3908.4000	4005.9800	3.9084	4.0060	0
18/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2197.8300	2138.4200	2.1978	2.1384	0
18/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3876.4800	3973.5900	3.8765	3.9736	0
18/01/2024	2044 On 07-November-24			Bond Future	12.7276	12.7572	74.1058	73.9453	0
18/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4333.6500	4250.1800	4.3337	4.2502	0
18/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3408.0300	3485.0000	3.4080	3.4850	0
18/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4364.5500	4280.7300	4.3646	4.2807	0
18/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3385.8600	3462.4800	3.3859	3.4625	0
18/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4395.2500	4311.0900	4.3953	4.3111	0
18/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3363.5600	3439.8400	3.3636	3.4398	0
18/01/2024	2044 On 06-February-25			Bond Future	12.8596	12.8905	71.3056	71.1414	0
18/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4764.0800	4677.9900	4.7641	4.6780	0
18/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3917.6200	3995.7000	3.9176	3.9957	0
18/01/2024	2046 On 01-February-24			Bond Future	115.4243	114.5276	115.4243	114.5276	11,523
18/01/2024	2046 On 02-May-24			Bond Future	115.8391	114.9227	115.8391	114.9227	15,355
18/01/2024	2046 On 01-August-24			Bond Future	118.4247	117.4876	118.4247	117.4876	0
18/01/2024	2046 On 07-November-24			Bond Future	119.0087	118.0491	119.0087	118.0491	0
18/01/2024	2046 On 06-February-25			Bond Future	121.5850	120.6040	121.5850	120.6040	0
18/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7575.0100	6593.9900	7.5750	6.5940	0
18/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	2050 On 01-February-24			Bond Future	114.3569	114.3357	114.3569	114.3357	9,650
18/01/2024	2050 On 02-May-24			Bond Future	116.8987	116.8770	116.8987	116.8770	13,039
18/01/2024	2050 On 01-August-24			Bond Future	117.2005	117.1783	117.2005	117.1783	0
18/01/2024	2050 On 07-November-24			Bond Future	119.9640	119.9408	119.9640	119.9408	0
18/01/2024	2050 On 06-February-25			Bond Future	120.1934	120.1693	120.1934	120.1693	0
18/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4593.3700	4569.2800	4.5934	4.5693	0
18/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	AL37 On 01-February-24			Index Future	943.9940	904.8380	943.9940	904.8380	0
18/01/2024	AL37 On 02-May-24			Index Future	964.7430	924.7280	964.7430	924.7280	0
18/01/2024	AL37 On 01-August-24			Index Future	986.0490	945.1490	986.0490	945.1490	0
18/01/2024	AL37 On 07-November-24			Index Future	1009.0720	967.2130	1009.0720	967.2130	0
18/01/2024	AL37 On 06-February-25			Index Future	1030.7200	987.9590	1030.7200	987.9590	0
18/01/2024	AL7T On 01-February-24			Index Future	1091.6520	1089.3340	1091.6520	1,089.3340	0
18/01/2024	AL7T On 02-May-24			Index Future	1115.6460	1113.2790	1115.6460	1,113.2790	0
18/01/2024	AL7T On 01-August-24			Index Future	1140.2860	1137.8640	1140.2860	1,137.8640	0
18/01/2024	AL7T On 07-November-24			Index Future	1166.9090	1164.4270	1166.9090	1,164.4270	0
18/01/2024	AL7T On 06-February-25			Index Future	1191.9430	1189.4030	1191.9430	1,189.4030	0
18/01/2024	ALBI On 01-February-24			Index Future	944.0500	925.4930	944.0500	925.4930	84
18/01/2024	ALBI On 02-May-24			Index Future	964.8000	945.8360	964.8000	945.8360	20
18/01/2024	ALBI On 01-August-24			Index Future	986.1080	966.7230	986.1080	966.7230	0
18/01/2024	ALBI On 07-November-24			Index Future	1009.1320	989.2910	1009.1320	989.2910	0
18/01/2024	ALBI On 06-February-25			Index Future	1030.7810	1010.5110	1030.7810	1,010.5110	0
18/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C044 On 31-January-44			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
18/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	ES33 On 01-February-24			Bond Future	12.2863	12.3030	76.3864	76.3114	0
18/01/2024	ES33 On 02-May-24			Bond Future	12.4173	12.4347	74.2857	74.2091	0
18/01/2024	ES33 On 01-August-24			Bond Future	12.5525	12.5707	75.9435	75.8651	0
18/01/2024	ES33 On 07-November-24			Bond Future	12.7211	12.7402	73.9302	73.8496	0
18/01/2024	ES33 On 06-February-25			Bond Future	12.8970	12.9171	75.5280	75.4454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1796.4500	1713.8000	1.7965	1.7138	0
18/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	ES42 On 01-February-24			Bond Future	12.9555	12.9871	71.4862	71.3234	0
18/01/2024	ES42 On 02-May-24			Bond Future	13.0873	13.1202	68.8126	68.6464	0
18/01/2024	ES42 On 01-August-24			Bond Future	13.2205	13.2547	70.3479	70.1778	0
18/01/2024	ES42 On 07-November-24			Bond Future	13.3809	13.4168	67.7369	67.5624	0
18/01/2024	ES42 On 06-February-25			Bond Future	13.5399	13.5774	69.1986	69.0201	0
18/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	805.1400	626.6500	0.8051	0.6267	0
18/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 01-February-24			GOVI	930.6080	911.1010	930.6080	911.1010	399
18/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	506280.0000	311210.0000	50.6280	31.1210	0
18/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	506180.0000	311110.0000	50.6180	31.1110	0
18/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	506080.0000	311010.0000	50.6080	31.1010	0
18/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 02-May-24			GOVI	951.0620	931.1280	951.0620	931.1280	327
18/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	920.0000	0.0000	0.0920	0.0000	0
18/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	198420.0000	0.0000	19.8420	0
18/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	820.0000	0.0000	0.0820	0.0000	0
18/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	198520.0000	0.0000	19.8520	0
18/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	720.0000	0.0000	0.0720	0.0000	0
18/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	198620.0000	0.0000	19.8620	0
18/01/2024	GOVI On 01-August-24			GOVI	972.0670	951.6910	972.0670	951.6910	0
18/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	286970.0000	83210.0000	28.6970	8.3210	0
18/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	286870.0000	83110.0000	28.6870	8.3110	0
18/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	286770.0000	83010.0000	28.6770	8.3010	0
18/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 07-November-24			GOVI	994.7620	973.9070	994.7620	973.9070	0
18/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	459820.0000	251270.0000	45.9820	25.1270	0
18/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	459720.0000	251170.0000	45.9720	25.1170	0
18/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	459620.0000	251070.0000	45.9620	25.1070	0
18/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GOVI On 06-February-25			GOVI	1016.1030	994.7970	1016.1030	994.7970	0
18/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	441030.0000	227970.0000	44.1030	22.7970	0
18/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/01/2024	IGOV On 01-February-24			Index Future	345.3020	343.9440	345.3020	343.9440	598
18/01/2024	IGOV On 02-May-24			Index Future	352.9770	351.5890	352.9770	351.5890	24
18/01/2024	IGOV On 01-August-24			Index Future	360.8560	359.4370	360.8560	359.4370	0
18/01/2024	IGOV On 07-November-24			Index Future	369.3700	367.9150	369.3700	367.9150	0
18/01/2024	IGOV On 06-February-25			Index Future	377.3740	375.8870	377.3740	375.8870	0
18/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
18/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3380	91.6400	91.6620	0
18/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3080	91.6600	91.6920	0
18/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2500	91.7300	91.7500	0
18/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2600	8.2200	91.7400	91.7800	0
18/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1300	8.0700	91.8700	91.9300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1300	8.1000	91.8700	91.9000	0
18/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9100	7.8400	92.0900	92.1600	0
18/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6100	7.4900	92.3900	92.5100	0
18/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5800	7.3500	92.4200	92.6500	0
18/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.2690	92.6500	92.7310	0
18/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3800	7.2200	92.6200	92.7800	0
18/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4600	7.3600	92.5400	92.6400	0
18/01/2024	R035 On 01-February-24			Bond Future	11.4816	11.5079	87.7864	87.6425	21,460
18/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1.1400	1.2300	0.0011	0.0012	400
18/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4900.5700	5044.5700	4.9006	5.0446	0
18/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	121.1500	115.6300	0.1212	0.1156	400
18/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2130.2800	2268.6700	2.1303	2.2687	0
18/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3725.3700	3592.7200	3.7254	3.5927	0
18/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	26.1500	37.4100	0.0262	0.0374	0
18/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3775.1500	3641.9900	3.7752	3.6420	0
18/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	24.6400	35.3900	0.0246	0.0354	0
18/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3824.9500	3691.3000	3.8250	3.6913	0
18/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	23.2100	33.4700	0.0232	0.0335	0
18/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9903.6600	9759.7500	9.9037	9.7598	0
18/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
18/01/2024	R035 On 02-May-24			Bond Future	11.5758	11.6032	85.2045	85.0576	161,856
18/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1062.1800	1020.9600	1.0622	1.0210	0
18/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3170.0700	3275.7600	3.1701	3.2758	0
18/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1082.3700	1040.5700	1.0824	1.0406	0
18/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3134.6900	3239.8000	3.1347	3.2398	0
18/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1102.6200	1060.2300	1.1026	1.0602	0
18/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3099.4300	3203.9500	3.0994	3.2040	0
18/01/2024	R035 On 01-August-24			Bond Future	11.6720	11.7006	87.0860	86.9357	0
18/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3155.6200	3080.6200	3.1556	3.0806	0
18/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2536.6400	2611.9900	2.5366	2.6120	0
18/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3185.7600	3110.3200	3.1858	3.1103	0
18/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2514.6200	2589.5300	2.5146	2.5895	0
18/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3216.2800	3140.4100	3.2163	3.1404	0
18/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2493.0200	2567.5000	2.4930	2.5675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R035 On 07-November-24			Bond Future	11.7964	11.8263	84.6013	84.4471	19,875
18/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4449.1300	4361.6500	4.4491	4.3617	0
18/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2551.3500	2618.0900	2.5514	2.6181	0
18/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4480.7500	4392.9300	4.4808	4.3929	0
18/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2533.0100	2599.4100	2.5330	2.5994	0
18/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4512.4500	4424.2900	4.5125	4.4243	0
18/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2514.7900	2580.8500	2.5148	2.5809	0
18/01/2024	R035 On 06-February-25			Bond Future	11.9268	11.9581	86.4120	86.2541	0
18/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4981.6400	4888.3500	4.9816	4.8884	0
18/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2590.7700	2655.3600	2.5908	2.6554	0
18/01/2024	R053 On 01-February-24			Bond Future	12.3169	12.3534	98.6157	98.3439	0
18/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4395.9400	4156.9800	4.3959	4.1570	0
18/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	77.1000	109.9100	0.0771	0.1099	0
18/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4460.5800	4220.3800	4.4606	4.2204	0
18/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	73.2200	104.7900	0.0732	0.1048	0
18/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4525.2800	4283.8800	4.5253	4.2839	0
18/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	69.4900	99.8600	0.0695	0.0999	0
18/01/2024	R053 On 02-May-24			Bond Future	12.4233	12.4611	94.9189	94.6412	5,189
18/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5661.5500	5476.5400	5.6616	5.4765	0
18/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1454.0300	1546.6400	1.4540	1.5466	0
18/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5711.5000	5525.6700	5.7115	5.5257	0
18/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1436.4600	1528.2500	1.4365	1.5283	0
18/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5761.5600	5574.9100	5.7616	5.5749	0
18/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1419.1000	1510.0700	1.4191	1.5101	0
18/01/2024	R053 On 01-August-24			Bond Future	12.5318	12.5712	97.0144	96.7305	0
18/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6719.7100	6541.2100	6.7197	6.5412	0
18/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2569.4500	2674.8700	2.5695	2.6749	0
18/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6765.8500	6586.7200	6.7659	6.5867	0
18/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2549.1300	2653.9200	2.5491	2.6539	0
18/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6812.0600	6632.3100	6.8121	6.6323	0
18/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2528.9800	2633.1500	2.5290	2.6332	0
18/01/2024	R053 On 07-November-24			Bond Future	12.6618	12.7029	93.4038	93.1128	0
18/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5577.6500	5426.0200	5.5777	5.4260	0
18/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4676.1100	4815.4300	4.6761	4.8154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5617.5500	5465.2900	5.6176	5.4653	0
18/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4646.3600	4785.0500	4.6464	4.7851	0
18/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5657.5500	5504.6700	5.6576	5.5047	0
18/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4616.8000	4754.8700	4.6168	4.7549	0
18/01/2024	R053 On 06-February-25			Bond Future	12.7920	12.8348	95.4006	95.1031	0
18/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6414.6100	6257.2800	6.4146	6.2573	0
18/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5394.3100	5534.4700	5.3943	5.5345	0
18/01/2024	R186 On 01-February-24			Bond Future	8.7650	8.7904	105.6489	105.5838	33,214
18/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1863.3500	1799.8400	1.8634	1.7998	0
18/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	2.4200	3.9800	0.0024	0.0040	0
18/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1888.2100	1824.6100	1.8882	1.8246	0
18/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	2.2500	3.7200	0.0023	0.0037	0
18/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1913.0700	1849.3800	1.9131	1.8494	0
18/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	2.0900	3.4700	0.0021	0.0035	0
18/01/2024	R186 On 02-May-24			Bond Future	8.7461	8.7743	107.9710	107.9046	73,490
18/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	88.6000	82.3000	0.0886	0.0823	0
18/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1892.9000	1952.9700	1.8929	1.9530	0
18/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	91.8100	85.3200	0.0918	0.0853	0
18/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1871.9900	1931.8700	1.8720	1.9319	0
18/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	95.1100	88.4300	0.0951	0.0884	0
18/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1851.1700	1910.8600	1.8512	1.9109	0
18/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2410.2200	2354.1200	2.4102	2.3541	2,030
18/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	120.5900	130.8600	0.1206	0.1309	0
18/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3846.2100	3783.3800	3.8462	3.7834	0
18/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	33.9800	37.5200	0.0340	0.0375	2,030
18/01/2024	R186 On 01-August-24			Bond Future	8.7185	8.7501	105.0464	104.9784	0
18/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	903.7200	873.1500	0.9037	0.8732	0
18/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	986.7800	1024.2300	0.9868	1.0242	0
18/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	916.3000	885.4900	0.9163	0.8855	0
18/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	977.7800	1014.9900	0.9778	1.0150	0
18/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	928.6600	897.5900	0.9287	0.8976	0
18/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	968.5600	1005.5100	0.9686	1.0055	0
18/01/2024	R186 On 07-November-24			Bond Future	8.7074	8.7437	107.4958	107.4258	44,528
18/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1594.1100	1553.1100	1.5941	1.5531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	782.2600	811.3000	0.7823	0.8113	0
18/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1607.5600	1566.4000	1.6076	1.5664	0
18/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	776.6000	805.4800	0.7766	0.8055	0
18/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1620.6800	1579.3500	1.6207	1.5794	0
18/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	770.6200	799.3300	0.7706	0.7993	0
18/01/2024	R186 On 06-February-25			Bond Future	8.7131	8.7550	104.4813	104.4094	0
18/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1448.7600	1408.8900	1.4488	1.4089	0
18/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	906.5300	938.6100	0.9065	0.9386	0
18/01/2024	R202 On 01-February-24			Bond Future	259.4966	259.1343	259.4966	259.1343	4,741
18/01/2024	R202 On 02-May-24			Bond Future	265.2647	264.8946	265.2647	264.8946	4,858
18/01/2024	R202 On 01-August-24			Bond Future	266.0852	265.7065	266.0852	265.7065	0
18/01/2024	R202 On 07-November-24			Bond Future	272.3597	271.9711	272.3597	271.9711	6
18/01/2024	R202 On 06-February-25			Bond Future	273.0196	272.6214	273.0196	272.6214	0
18/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6229.5700	5831.4200	6.2296	5.8314	0
18/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	R209 On 01-February-24			Bond Future	11.6296	11.6458	67.6438	67.5664	6,066
18/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2365.6600	2305.8700	2.3657	2.3059	0
18/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	70.5100	88.0900	0.0705	0.0881	0
18/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2407.5800	2347.1400	2.4076	2.3471	0
18/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	66.7900	83.7200	0.0668	0.0837	0
18/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2449.6100	2388.5400	2.4496	2.3885	0
18/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	63.2400	79.5400	0.0632	0.0795	0
18/01/2024	R209 On 02-May-24			Bond Future	11.7208	11.7375	65.9777	65.8987	8,081
18/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	696.0200	681.0100	0.6960	0.6810	0
18/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3374.5600	3438.5300	3.3746	3.4385	0
18/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	710.6900	695.4100	0.7107	0.6954	0
18/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3339.2700	3402.9700	3.3393	3.4030	0
18/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	725.5500	710.0100	0.7256	0.7100	0
18/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3304.2300	3367.6700	3.3042	3.3677	0
18/01/2024	R209 On 01-August-24			Bond Future	11.8144	11.8318	67.4344	67.3536	1,690
18/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2367.2900	2332.6700	2.3673	2.3327	0
18/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2528.0000	2574.2300	2.5280	2.5742	0
18/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2391.9700	2357.1100	2.3920	2.3571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2505.9100	2551.9000	2.5059	2.5519	0
18/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2416.9700	2381.8800	2.4170	2.3819	0
18/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2484.1800	2529.9400	2.4842	2.5299	0
18/01/2024	R209 On 07-November-24			Bond Future	11.9286	11.9467	65.8499	65.7669	5,237
18/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3783.9100	3740.4600	3.7839	3.7405	0
18/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2510.6600	2550.2000	2.5107	2.5502	0
18/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3810.8700	3767.2400	3.8109	3.7672	0
18/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2492.9900	2532.3500	2.4930	2.5324	0
18/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3838.1300	3794.3200	3.8381	3.7943	0
18/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2475.6700	2514.8500	2.4757	2.5149	0
18/01/2024	R209 On 06-February-25			Bond Future	12.0447	12.0635	67.2588	67.1738	0
18/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4340.3500	4293.2400	4.3404	4.2932	0
18/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2589.4700	2627.4300	2.5895	2.6274	0
18/01/2024	R210 On 01-February-24			Bond Future	234.4116	234.3274	234.4116	234.3274	300
18/01/2024	R210 On 02-May-24			Bond Future	236.3615	236.2758	236.3615	236.2758	198
18/01/2024	R210 On 01-August-24			Bond Future	241.6372	241.5491	241.6372	241.5491	300
18/01/2024	R210 On 07-November-24			Bond Future	243.9881	243.8970	243.9881	243.8970	60
18/01/2024	R210 On 06-February-25			Bond Future	249.2711	249.1771	249.2711	249.1771	0
18/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9661.0900	9567.1200	9.6611	9.5671	0
18/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/01/2024	R213 On 01-February-24			Bond Future	10.3068	10.3379	86.7612	86.6243	21,975
18/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5870.0400	5733.4700	5.8700	5.7335	0
18/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.3800	0.7400	0.0004	0.0007	0
18/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5910.2400	5773.6600	5.9102	5.7737	0
18/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.3500	0.7000	0.0004	0.0007	0
18/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5950.4200	5813.8200	5.9504	5.8138	0
18/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.3300	0.6600	0.0003	0.0007	0
18/01/2024	R213 On 02-May-24			Bond Future	10.3691	10.4016	85.1099	84.9701	11,822
18/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1353.2200	1295.8400	1.3532	1.2958	0
18/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1737.2700	1819.7100	1.7373	1.8197	0
18/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1374.4700	1316.4800	1.3745	1.3165	0
18/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1715.2900	1797.1200	1.7153	1.7971	0
18/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1395.7100	1337.1100	1.3957	1.3371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1693.3200	1774.5400	1.6933	1.7745	0
18/01/2024	R213 On 01-August-24			Bond Future	10.4318	10.4660	86.9894	86.8463	0
18/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3154.0700	3068.4200	3.1541	3.0684	0
18/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1384.3300	1441.7500	1.3843	1.4418	0
18/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3181.4000	3095.3500	3.1814	3.0954	0
18/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1370.8900	1427.9100	1.3709	1.4279	0
18/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3208.8300	3122.3800	3.2088	3.1224	0
18/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1357.5800	1414.2000	1.3576	1.4142	0
18/01/2024	R213 On 07-November-24			Bond Future	10.5237	10.5599	85.4569	85.3102	16,191
18/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4206.9300	4112.5100	4.2069	4.1125	0
18/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1477.2200	1529.5700	1.4772	1.5296	0
18/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4234.3800	4139.6400	4.2344	4.1396	0
18/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1465.7100	1517.7400	1.4657	1.5177	0
18/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4262.1500	4167.1100	4.2622	4.1671	0
18/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1454.5500	1506.2800	1.4546	1.5063	0
18/01/2024	R213 On 06-February-25			Bond Future	10.6256	10.6639	87.2869	87.1366	0
18/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4453.7900	4357.5200	4.4538	4.3575	0
18/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1663.5300	1717.5000	1.6635	1.7175	0
18/01/2024	R214 On 01-February-24			Bond Future	12.1013	12.1326	62.7939	62.6424	5,809
18/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	761.7100	704.3500	0.7617	0.7044	0
18/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	574.6300	668.8500	0.5746	0.6689	0
18/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	788.8500	729.7500	0.7889	0.7298	0
18/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	553.5900	646.0700	0.5536	0.6461	0
18/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	816.5500	755.7100	0.8166	0.7557	0
18/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	533.1600	623.9000	0.5332	0.6239	0
18/01/2024	R214 On 02-May-24			Bond Future	12.1954	12.2278	60.8700	60.7152	21,048
18/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	476.9500	451.1800	0.4770	0.4512	0
18/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4163.3400	4292.3800	4.1633	4.2924	0
18/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	488.1300	461.8700	0.4881	0.4619	0
18/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4122.0800	4250.6300	4.1221	4.2506	0
18/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	499.3900	472.6500	0.4994	0.4727	0
18/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4080.9600	4209.0300	4.0810	4.2090	0
18/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1654.3500	1589.1700	1.6544	1.5892	10,000
18/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2016.7900	2106.4200	2.0168	2.1064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1703.3500	1636.8900	1.7034	1.6369	6,610
18/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1969.2800	2057.6300	1.9693	2.0576	0
18/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3881.7500	3774.2000	3.8818	3.7742	0
18/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	783.7400	831.0000	0.7837	0.8310	16,610
18/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6178.4600	6047.7700	6.1785	6.0478	0
18/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	328.0100	352.1300	0.3280	0.3521	16,610
18/01/2024	R214 On 01-August-24			Bond Future	12.2909	12.3245	62.2141	62.0558	0
18/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2258.1500	2189.1400	2.2582	2.1891	0
18/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2881.8600	2971.1400	2.8819	2.9711	0
18/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2282.3000	2212.8200	2.2823	2.2128	0
18/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2858.0100	2946.8200	2.8580	2.9468	0
18/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2306.3700	2236.4300	2.3064	2.2364	0
18/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2834.1400	2922.4900	2.8341	2.9225	0
18/01/2024	R214 On 07-November-24			Bond Future	12.4098	12.4447	60.3577	60.1955	0
18/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3657.4800	3571.0600	3.6575	3.5711	0
18/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2781.8600	2857.7000	2.7819	2.8577	0
18/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3684.0100	3597.2200	3.6840	3.5972	0
18/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2762.9200	2838.3900	2.7629	2.8384	0
18/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3710.6100	3623.4600	3.7106	3.6235	0
18/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2744.0900	2819.2000	2.7441	2.8192	0
18/01/2024	R214 On 06-February-25			Bond Future	12.5317	12.5680	61.6495	61.4835	0
18/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4096.8000	4008.3800	4.0968	4.0084	0
18/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3287.9300	3365.5200	3.2879	3.3655	0
18/01/2024	R248 On 01-February-24			Bond Future	12.2974	12.3239	76.6154	76.4617	15,261
18/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	2.7400	2.9000	0.0027	0.0029	0
18/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4927.0100	5080.9100	4.9270	5.0809	0
18/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	416.7500	393.0300	0.4168	0.3930	0
18/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1344.9000	1474.9200	1.3449	1.4749	0
18/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	436.8900	411.9100	0.4369	0.4119	0
18/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1305.4700	1434.2300	1.3055	1.4342	0
18/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	457.6700	431.4000	0.4577	0.4314	0
18/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1266.7600	1394.2300	1.2668	1.3942	0
18/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	816.4600	768.9500	0.8165	0.7690	0
18/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	801.5400	907.7700	0.8015	0.9078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4443.0700	4297.7100	4.4431	4.2977	0
18/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	17.6800	26.0600	0.0177	0.0261	0
18/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5810.7100	5659.2100	5.8107	5.6592	0
18/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	3.4000	5.6400	0.0034	0.0056	0
18/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8377.7500	8224.1200	8.3778	8.2241	0
18/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.1000	0.2100	0.0001	0.0002	0
18/01/2024	R248 On 02-May-24			Bond Future	12.3985	12.4259	73.8516	73.6946	230,647
18/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	307.6800	293.1200	0.3077	0.2931	0
18/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6472.5000	6614.9100	6.4725	6.6149	0
18/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	361.9500	345.2000	0.3620	0.3452	0
18/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6130.7900	6271.0100	6.1308	6.2710	0
18/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	371.6700	354.5400	0.3717	0.3545	0
18/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6074.8500	6214.6900	6.0749	6.2147	0
18/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	381.4900	363.9700	0.3815	0.3640	0
18/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6019.1100	6158.5600	6.0191	6.1586	0
18/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2259.5300	2190.1200	2.2595	2.1901	0
18/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2250.9700	2338.5300	2.2510	2.3385	0
18/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5034.9300	4924.3500	5.0349	4.9244	0
18/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	882.9000	929.2900	0.8829	0.9293	0
18/01/2024	R248 On 01-August-24			Bond Future	12.5015	12.5299	75.4822	75.3217	13,000
18/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2573.6000	2507.9800	2.5736	2.5080	0
18/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3730.1200	3825.0500	3.7301	3.8251	0
18/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2601.7000	2535.6000	2.6017	2.5356	0
18/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3700.0400	3794.4900	3.7000	3.7945	0
18/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2629.7100	2563.1500	2.6297	2.5632	0
18/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3669.9500	3763.9400	3.6700	3.7639	0
18/01/2024	R248 On 07-November-24			Bond Future	12.6287	12.6583	72.7903	72.6257	0
18/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4346.3200	4261.1800	4.3463	4.2612	0
18/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3513.4200	3592.9300	3.5134	3.5929	0
18/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4377.8300	4292.3200	4.3778	4.2923	0
18/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3490.5000	3569.6400	3.4905	3.5696	0
18/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4409.1500	4323.2800	4.4092	4.3233	0
18/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3467.4700	3546.2500	3.4675	3.5463	0
18/01/2024	R248 On 06-February-25			Bond Future	12.7591	12.7900	74.3476	74.1792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4331.0500	4249.6400	4.3311	4.2496	0
18/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4599.8000	4686.8700	4.5998	4.6869	0
18/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0