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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
25/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	2025 On 01-February-24			Bond Future	176.2266	176.2308	176.2266	176.2308	10,358
25/01/2024	2025 On 02-May-24			Bond Future	180.1260	180.1305	180.1260	180.1305	8,695
25/01/2024	2025 On 01-August-24			Bond Future	182.3079	182.3122	182.3079	182.3122	0
25/01/2024	2025 On 07-November-24			Bond Future	186.5970	186.6006	186.5970	186.6006	75
25/01/2024	2029 On 01-February-24			Bond Future	129.1259	129.2282	129.1259	129.2282	3,450
25/01/2024	2029 On 02-May-24			Bond Future	130.6190	130.7237	130.6190	130.7237	7,165
25/01/2024	2029 On 01-August-24			Bond Future	133.5301	133.6370	133.5301	133.6370	728
25/01/2024	2029 On 07-November-24			Bond Future	135.2734	135.3821	135.2734	135.3821	66
25/01/2024	2029 On 06-February-25			Bond Future	138.2051	138.3157	138.2051	138.3157	0
25/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5805.1400	5915.7400	5.8051	5.9157	0
25/01/2024	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
25/01/2024	2030 On 01-February-24			Bond Future	9.7291	9.7146	92.4230	92.4846	40,529
25/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	77.7100	105.4000	0.0777	0.1054	400
25/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	755.3000	721.3600	0.7553	0.7214	0
25/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	785.3200	851.2300	0.7853	0.8512	500
25/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	106.4000	110.6800	0.1064	0.1107	0
25/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	924.4300	990.9700	0.9244	0.9910	1,360
25/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	77.6900	82.6000	0.0777	0.0826	0
25/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1182.9700	1249.4300	1.1830	1.2494	500
25/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	43.4600	48.2900	0.0435	0.0483	0
25/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1454.3700	1519.9300	1.4544	1.5199	400
25/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	23.2600	27.1900	0.0233	0.0272	0
25/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1814.2300	1878.4300	1.8142	1.8784	200
25/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	9.9100	12.4800	0.0099	0.0125	0
25/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2750.3200	2812.4800	2.7503	2.8125	500
25/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.8900	1.4200	0.0009	0.0014	0
25/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5196.9200	5258.5500	5.1969	5.2586	0
25/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	700
25/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6408.6300	6470.2600	6.4086	6.4703	0
25/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
25/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6563.4400	6625.0700	6.5634	6.6251	0
25/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6602.0800	6663.7100	6.6021	6.6637	0
25/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6640.7100	6702.3400	6.6407	6.7023	0
25/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8092.4000	8154.0300	8.0924	8.1540	0
25/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
25/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8469.2700	8530.9000	8.4693	8.5309	0
25/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8506.8400	8568.4700	8.5068	8.5685	0
25/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9402.2200	9463.8500	9.4022	9.4639	0
25/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
25/01/2024	2030 On 02-May-24			Bond Future	9.7776	9.7622	94.4451	94.5082	131,379

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1056.3600	1091.3000	1.0564	1.0913	1,000
25/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1540.5400	1512.3600	1.5405	1.5124	0
25/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1362.5500	1402.3900	1.3626	1.4024	0
25/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1229.6100	1206.3300	1.2296	1.2063	0
25/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1384.8800	1425.0400	1.3849	1.4250	0
25/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1210.9800	1188.0200	1.2110	1.1880	0
25/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1407.2100	1447.6900	1.4072	1.4477	0
25/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1192.3700	1169.7300	1.1924	1.1697	0
25/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2249.3700	2298.8800	2.2494	2.2989	1,000
25/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	696.1700	682.5600	0.6962	0.6826	0
25/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3686.1900	3743.6100	3.6862	3.7436	500
25/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	307.4700	301.7700	0.3075	0.3018	0
25/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4369.5100	4428.9300	4.3695	4.4289	1,080
25/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	211.3500	207.6500	0.2114	0.2077	0
25/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5430.1400	5491.4300	5.4301	5.4914	500
25/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	118.7200	116.8900	0.1187	0.1169	0
25/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8389.0800	8452.0500	8.3891	8.4521	0
25/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	20.1200	19.9700	0.0201	0.0200	1,000
25/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9959.5700	10022.6800	9.9596	10.0227	0
25/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.3700	5.3600	0.0054	0.0054	1,080
25/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12639.4300	12702.5500	12.6394	12.7026	0
25/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.3700	0.3700	0.0004	0.0004	500
25/01/2024	2030 On 01-August-24			Bond Future	9.8271	9.8109	92.5218	92.5861	0
25/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3137.7000	3186.2400	3.1377	3.1862	0
25/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1016.6400	1000.8300	1.0166	1.0008	0
25/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3165.1800	3213.8800	3.1652	3.2139	0
25/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1005.6300	989.9800	1.0056	0.9900	0
25/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3192.7600	3241.6200	3.1928	3.2416	0
25/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	994.7300	979.2400	0.9947	0.9792	0
25/01/2024	2030 On 07-November-24			Bond Future	9.8906	9.8734	94.6735	94.7390	1,652
25/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4197.6400	4248.3500	4.1976	4.2484	0
25/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1027.9800	1013.2400	1.0280	1.0132	0
25/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4225.2300	4276.0700	4.2252	4.2761	0
25/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1019.0600	1004.4500	1.0191	1.0045	0

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25/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4252.8700	4303.8300	4.2529	4.3038	0
25/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1010.2200	995.7300	1.0102	0.9957	0
25/01/2024	2030 On 06-February-25			Bond Future	9.9617	9.9436	92.6924	92.7589	0
25/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3910.4600	3958.5900	3.9105	3.9586	0
25/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1324.1100	1305.7100	1.3241	1.3057	0
25/01/2024	2032 On 01-February-24			Bond Future	10.6113	10.5921	90.2166	90.3110	22,600
25/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,200
25/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3021.1300	2926.8100	3.0211	2.9268	0
25/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	321.9200	392.6500	0.3219	0.3927	500
25/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	426.5400	402.9400	0.4265	0.4029	0
25/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	863.2900	957.1600	0.8633	0.9572	1,200
25/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	136.2400	135.7800	0.1362	0.1358	0
25/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	941.1800	1036.2000	0.9412	1.0362	200
25/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	116.9700	117.6600	0.1170	0.1177	0
25/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1230.1000	1327.3700	1.2301	1.3274	0
25/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	66.9200	69.8600	0.0669	0.0699	17,000
25/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1448.1900	1545.8900	1.4482	1.5459	8,500
25/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	43.9400	47.3100	0.0439	0.0473	0
25/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2319.9900	2416.2000	2.3200	2.4162	500
25/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	7.6600	9.5400	0.0077	0.0095	0
25/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3442.2500	3536.9600	3.4423	3.5370	0
25/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.6400	1.0200	0.0006	0.0010	17,000
25/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3535.3500	3629.9900	3.5354	3.6300	0
25/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.5200	0.8300	0.0005	0.0008	8,500
25/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4459.7100	4554.0900	4.4597	4.5541	0
25/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	8,500
25/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5371.1800	5465.5100	5.3712	5.4655	0
25/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	200
25/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5732.1000	5826.4400	5.7321	5.8264	0
25/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5777.0700	5871.4100	5.7771	5.8714	0
25/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5822.0100	5916.3400	5.8220	5.9163	0
25/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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25/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6492.2000	6586.5300	6.4922	6.5865	0
25/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8674.5800	8768.9100	8.6746	8.7689	0
25/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
25/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9186.7900	9281.1200	9.1868	9.2811	0
25/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
25/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9652.4500	9746.7800	9.6525	9.7468	0
25/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/01/2024	2032 On 02-May-24			Bond Future	10.6879	10.6678	88.0288	88.1253	144,690
25/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	878.9100	920.3300	0.8789	0.9203	1,000
25/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2471.8500	2416.7300	2.4719	2.4167	0
25/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1234.0600	1284.5500	1.2341	1.2846	0
25/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1947.8500	1901.8000	1.9479	1.9018	0
25/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1256.1300	1307.1200	1.2561	1.3071	0
25/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1921.4000	1875.8500	1.9214	1.8759	0
25/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1278.6100	1330.0900	1.2786	1.3301	0
25/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1895.4100	1850.3500	1.8954	1.8504	0
25/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1301.1300	1353.1000	1.3011	1.3531	500
25/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1869.4800	1824.9100	1.8695	1.8249	0
25/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1346.8400	1399.8000	1.3468	1.3998	500
25/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1818.4100	1774.8300	1.8184	1.7748	0
25/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1489.4700	1545.3400	1.4895	1.5453	1,550
25/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1671.5200	1630.8500	1.6715	1.6309	0
25/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2052.1100	2117.4600	2.0521	2.1175	1,000
25/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1230.5200	1199.3300	1.2305	1.1993	0
25/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2767.7200	2841.8300	2.7677	2.8418	500
25/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	863.9400	841.5100	0.8639	0.8415	0
25/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3174.7400	3252.6600	3.1747	3.2527	0
25/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	713.3200	694.7000	0.7133	0.6947	500
25/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3674.1700	3755.8800	3.6742	3.7559	1,550
25/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	568.1300	553.3000	0.5681	0.5533	0
25/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5440.7300	5530.7600	5.4407	5.5308	0
25/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	261.0100	254.5000	0.2610	0.2545	500
25/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9867.3000	9963.2400	9.8673	9.9632	0

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25/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	33.6700	33.0700	0.0337	0.0331	1,000
25/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10989.0600	11085.3500	10.9891	11.0854	0
25/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.1400	15.8900	0.0161	0.0159	500
25/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11663.9400	11760.3300	11.6639	11.7603	0
25/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	10.0800	9.9300	0.0101	0.0099	1,550
25/01/2024	2032 On 01-August-24			Bond Future	10.7661	10.7451	89.9695	90.0680	0
25/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3261.8800	3329.7400	3.2619	3.3297	0
25/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1576.8000	1546.1600	1.5768	1.5462	0
25/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3291.8800	3360.0200	3.2919	3.3600	0
25/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1561.0900	1530.7300	1.5611	1.5307	0
25/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3321.9900	3390.4000	3.3220	3.3904	0
25/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1545.5200	1515.4300	1.5455	1.5154	0
25/01/2024	2032 On 07-November-24			Bond Future	10.8680	10.8460	87.8952	87.9956	1,526
25/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4324.6300	4396.1500	4.3246	4.3962	0
25/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1633.5700	1604.6800	1.6336	1.6047	0
25/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4355.0600	4426.8000	4.3551	4.4268	0
25/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1620.2100	1591.5400	1.6202	1.5915	0
25/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4385.5600	4457.5100	4.3856	4.4575	0
25/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1606.9600	1578.5000	1.6070	1.5785	0
25/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4853.5800	4928.5400	4.8536	4.9285	1,615
25/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1422.1100	1396.6600	1.4221	1.3967	0
25/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10780.1200	10874.6700	10.7801	10.8747	0
25/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	310.3200	304.4600	0.3103	0.3045	1,615
25/01/2024	2032 On 06-February-25			Bond Future	10.9744	10.9514	89.7775	89.8798	0
25/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4800.8900	4874.7700	4.8009	4.8748	0
25/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1571.1600	1542.7600	1.5712	1.5428	0
25/01/2024	2033 On 01-February-24			Bond Future	122.1403	122.0204	122.1403	122.0204	2,719
25/01/2024	2033 On 02-May-24			Bond Future	123.3775	123.2552	123.3775	123.2552	1,320
25/01/2024	2033 On 01-August-24			Bond Future	126.1275	126.0021	126.1275	126.0021	5,737
25/01/2024	2033 On 07-November-24			Bond Future	127.5998	127.4709	127.5998	127.4709	0
25/01/2024	2033 On 06-February-25			Bond Future	130.3654	130.2333	130.3654	130.2333	0
25/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5425.3900	5293.2600	5.4254	5.2933	0
25/01/2024	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
25/01/2024	2037 On 01-February-24			Bond Future	11.8332	11.8243	78.2999	78.3488	81,580
25/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1475.2200	1536.5900	1.4752	1.5366	2,500
25/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	85.4000	97.9000	0.0854	0.0979	0
25/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2563.2600	2616.3300	2.5633	2.6163	0
25/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	11.5000	15.7000	0.0115	0.0157	0
25/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2614.3500	2667.1500	2.6144	2.6672	0
25/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	10.3900	14.3200	0.0104	0.0143	0
25/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2665.4900	2718.0300	2.6655	2.7180	0
25/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	9.3800	13.0500	0.0094	0.0131	0
25/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5690.6500	5739.5300	5.6907	5.7395	0
25/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,500
25/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10360.2800	10409.1500	10.3603	10.4092	0
25/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
25/01/2024	2037 On 02-May-24			Bond Future	11.9383	11.9290	80.0130	80.0631	80,707
25/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	702.8200	723.8800	0.7028	0.7239	0
25/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3516.0900	3487.1200	3.5161	3.4871	0
25/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	718.8500	740.1900	0.7189	0.7402	0
25/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3475.3700	3446.6800	3.4754	3.4467	0
25/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	735.1200	756.7500	0.7351	0.7568	0
25/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3434.9400	3406.5400	3.4349	3.4065	0
25/01/2024	2037 On 01-August-24			Bond Future	12.0481	12.0385	77.5212	77.5722	72,241
25/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2782.6200	2816.8200	2.7826	2.8168	0
25/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2560.9400	2544.1100	2.5609	2.5441	0
25/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2811.9800	2846.3400	2.8120	2.8463	0
25/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2537.5300	2520.8600	2.5375	2.5209	0
25/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2841.7000	2876.2200	2.8417	2.8762	1,383
25/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2514.5300	2498.0200	2.5145	2.4980	0
25/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6556.0100	6602.2600	6.5560	6.6023	0
25/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	924.7700	919.9900	0.9248	0.9200	1,383
25/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9119.5100	9168.7400	9.1195	9.1687	0
25/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	496.8300	495.0300	0.4968	0.4950	1,383
25/01/2024	2037 On 07-November-24			Bond Future	12.1724	12.1625	79.3234	79.3753	9,175
25/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4483.3100	4520.9900	4.4833	4.5210	0
25/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2453.2200	2439.0300	2.4532	2.4390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4515.3100	4553.1000	4.5153	4.5531	0
25/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2435.1700	2421.0900	2.4352	2.4211	0
25/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4547.6600	4585.5600	4.5477	4.5856	0
25/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2417.5100	2403.5400	2.4175	2.4035	0
25/01/2024	2037 On 06-February-25			Bond Future	12.2995	12.2892	76.7619	76.8146	0
25/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5133.5200	5171.1200	5.1335	5.1711	0
25/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2832.3400	2817.2500	2.8323	2.8173	0
25/01/2024	2038 On 01-February-24			Bond Future	131.2034	131.0300	131.2034	131.0300	779
25/01/2024	2038 On 02-May-24			Bond Future	134.1066	133.9294	134.1066	133.9294	5,213
25/01/2024	2038 On 01-August-24			Bond Future	135.0337	134.8524	135.0337	134.8524	0
25/01/2024	2038 On 07-November-24			Bond Future	138.2099	138.0239	138.2099	138.0239	0
25/01/2024	2038 On 06-February-25			Bond Future	139.0910	138.9000	139.0910	138.9000	0
25/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3860.9800	3670.0300	3.8610	3.6700	0
25/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2040 On 01-February-24			Bond Future	12.1535	12.1497	78.1330	78.1552	26,562
25/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1051.2500	1097.8400	1.0513	1.0978	0
25/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	214.3400	238.7900	0.2143	0.2388	0
25/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1180.7700	1225.9200	1.1808	1.2259	0
25/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	174.1800	197.1900	0.1742	0.1972	0
25/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1225.2800	1269.8900	1.2253	1.2699	0
25/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	162.2600	184.7300	0.1623	0.1847	0
25/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1270.3700	1314.4100	1.2704	1.3144	0
25/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	150.9800	172.8800	0.1510	0.1729	0
25/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4123.1500	4145.9800	4.1232	4.1460	0
25/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0.7600	1.4500	0.0008	0.0015	0
25/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9126.3600	9148.5000	9.1264	9.1485	0
25/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2040 On 02-May-24			Bond Future	12.2638	12.2598	79.8425	79.8652	132,784
25/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	529.0100	540.5400	0.5290	0.5405	0
25/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4441.6100	4430.4400	4.4416	4.4304	0
25/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	542.3000	554.0000	0.5423	0.5540	0
25/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4393.7100	4382.7100	4.3937	4.3827	0
25/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	555.9500	567.8200	0.5560	0.5678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4346.2500	4335.4200	4.3463	4.3354	0
25/01/2024	2040 On 01-August-24			Bond Future	12.3790	12.3749	77.0965	77.1196	2,992
25/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2596.4200	2615.2300	2.5964	2.6152	0
25/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2926.8300	2922.5400	2.9268	2.9225	0
25/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2625.6000	2644.5000	2.6256	2.6445	0
25/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2899.8800	2895.6800	2.8999	2.8957	0
25/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2655.1600	2674.1400	2.6552	2.6741	0
25/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2873.3800	2869.2600	2.8734	2.8693	0
25/01/2024	2040 On 07-November-24			Bond Future	12.5083	12.5041	78.8886	78.9119	8,697
25/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4569.1200	4589.2800	4.5691	4.5893	0
25/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2784.0900	2780.9500	2.7841	2.7810	0
25/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4602.0200	4622.2200	4.6020	4.6222	0
25/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2764.1800	2761.0800	2.7642	2.7611	0
25/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4635.0000	4655.2500	4.6350	4.6553	0
25/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2744.4100	2741.3600	2.7444	2.7414	0
25/01/2024	2040 On 06-February-25			Bond Future	12.6398	12.6354	76.0670	76.0904	0
25/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4952.4800	4971.6600	4.9525	4.9717	0
25/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3310.8900	3306.6000	3.3109	3.3066	0
25/01/2024	2044 On 01-February-24			Bond Future	12.2683	12.2545	74.1177	74.1980	21,990
25/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	538.2400	616.6400	0.5382	0.6166	0
25/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	528.6600	526.7600	0.5287	0.5268	0
25/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	568.3600	648.0500	0.5684	0.6481	0
25/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	501.0700	500.4600	0.5011	0.5005	0
25/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	599.3900	680.2900	0.5994	0.6803	0
25/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	474.4700	475.0700	0.4745	0.4751	0
25/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4032.7200	4113.7300	4.0327	4.1137	0
25/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	1.1200	1.8300	0.0011	0.0018	15,000
25/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5324.7400	5405.1100	5.3247	5.4051	0
25/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.0600	0.1300	0.0001	0.0001	5,000
25/01/2024	2044 On 02-May-24			Bond Future	12.3762	12.3617	75.7393	75.8215	80,010
25/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	434.2900	455.6400	0.4343	0.4556	0
25/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4767.8300	4707.0000	4.7678	4.7070	0
25/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	446.0900	467.8400	0.4461	0.4678	0
25/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4717.1100	4656.6800	4.7171	4.6567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	458.2300	480.3800	0.4582	0.4804	0
25/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4666.8100	4606.7800	4.6668	4.6068	0
25/01/2024	2044 On 01-August-24			Bond Future	12.4886	12.4737	73.0280	73.1119	26,240
25/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2227.4100	2272.7200	2.2274	2.2727	0
25/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3411.3400	3372.7500	3.4113	3.3728	0
25/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2254.4200	2300.0300	2.2544	2.3000	0
25/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3380.8800	3342.5900	3.3809	3.3426	0
25/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2281.5900	2327.4900	2.2816	2.3275	0
25/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3350.6400	3312.6400	3.3506	3.3126	0
25/01/2024	2044 On 07-November-24			Bond Future	12.6142	12.5987	74.7255	74.8110	0
25/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4395.5300	4452.4100	4.3955	4.4524	0
25/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2850.1700	2821.5800	2.8502	2.8216	0
25/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4428.0900	4485.1600	4.4281	4.4852	0
25/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2829.6600	2801.2600	2.8297	2.8013	0
25/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4460.4800	4517.7400	4.4605	4.5177	0
25/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2809.0500	2780.8400	2.8091	2.7808	0
25/01/2024	2044 On 06-February-25			Bond Future	12.7415	12.7254	71.9399	72.0269	0
25/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4925.4200	4981.9300	4.9254	4.9819	0
25/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3444.6700	3414.1200	3.4447	3.4141	0
25/01/2024	2046 On 01-February-24			Bond Future	115.3962	115.7269	115.3962	115.7269	11,523
25/01/2024	2046 On 02-May-24			Bond Future	115.8061	116.1444	115.8061	116.1444	15,355
25/01/2024	2046 On 01-August-24			Bond Future	118.3872	118.7326	118.3872	118.7326	0
25/01/2024	2046 On 07-November-24			Bond Future	118.9746	119.3275	118.9746	119.3275	0
25/01/2024	2046 On 06-February-25			Bond Future	121.5521	121.9121	121.5521	121.9121	0
25/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7542.0600	7902.1000	7.5421	7.9021	0
25/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	2050 On 01-February-24			Bond Future	114.8962	115.2686	114.8962	115.2686	9,650
25/01/2024	2050 On 02-May-24			Bond Future	117.4387	117.8194	117.4387	117.8194	13,039
25/01/2024	2050 On 01-August-24			Bond Future	117.7594	118.1483	117.7594	118.1483	0
25/01/2024	2050 On 07-November-24			Bond Future	120.5293	120.9268	120.5293	120.9268	0
25/01/2024	2050 On 06-February-25			Bond Future	120.7846	121.1901	120.7846	121.1901	0
25/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5184.5800	5590.1300	5.1846	5.5901	0
25/01/2024	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
25/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	AL37 On 01-February-24			Index Future	946.4670	947.0600	946.4670	947.0600	0
25/01/2024	AL37 On 02-May-24			Index Future	967.1740	967.7820	967.1740	967.7820	0
25/01/2024	AL37 On 01-August-24			Index Future	988.5010	989.1210	988.5010	989.1210	0
25/01/2024	AL37 On 07-November-24			Index Future	1011.5230	1012.1530	1011.5230	1,012.1530	0
25/01/2024	AL37 On 06-February-25			Index Future	1033.2370	1033.8780	1033.2370	1,033.8780	0
25/01/2024	AL7T On 01-February-24			Index Future	1096.1520	1097.0450	1096.1520	1,097.0450	0
25/01/2024	AL7T On 02-May-24			Index Future	1120.1340	1121.0480	1120.1340	1,121.0480	0
25/01/2024	AL7T On 01-August-24			Index Future	1144.8340	1145.7670	1144.8340	1,145.7670	0
25/01/2024	AL7T On 07-November-24			Index Future	1171.4960	1172.4460	1171.4960	1,172.4460	0
25/01/2024	AL7T On 06-February-25			Index Future	1196.6450	1197.6110	1196.6450	1,197.6110	0
25/01/2024	ALBI On 01-February-24			Index Future	948.7640	949.3580	948.7640	949.3580	66
25/01/2024	ALBI On 02-May-24			Index Future	969.5220	970.1300	969.5220	970.1300	38
25/01/2024	ALBI On 01-August-24			Index Future	990.9010	991.5210	990.9010	991.5210	0
25/01/2024	ALBI On 07-November-24			Index Future	1013.9780	1014.6090	1013.9780	1,014.6090	0
25/01/2024	ALBI On 06-February-25			Index Future	1035.7450	1036.3860	1035.7450	1,036.3860	0
25/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	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
25/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	ES33 On 01-February-24			Bond Future	12.1905	12.1870	76.8204	76.8364	0
25/01/2024	ES33 On 02-May-24			Bond Future	12.3190	12.3153	74.7219	74.7384	0
25/01/2024	ES33 On 01-August-24			Bond Future	12.4505	12.4467	76.3871	76.4038	0
25/01/2024	ES33 On 07-November-24			Bond Future	12.6151	12.6111	74.3801	74.3969	0
25/01/2024	ES33 On 06-February-25			Bond Future	12.7857	12.7816	75.9891	76.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2257.5300	2274.3700	2.2575	2.2744	0
25/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	ES42 On 01-February-24			Bond Future	12.7598	12.7561	72.5063	72.5254	0
25/01/2024	ES42 On 02-May-24			Bond Future	12.8851	12.8814	69.8483	69.8679	0
25/01/2024	ES42 On 01-August-24			Bond Future	13.0108	13.0069	71.4044	71.4243	0
25/01/2024	ES42 On 07-November-24			Bond Future	13.1628	13.1588	68.8143	68.8344	0
25/01/2024	ES42 On 06-February-25			Bond Future	13.3125	13.3084	70.3009	70.3212	0
25/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1907.4400	1927.6800	1.9074	1.9277	0
25/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-February-24			GOVI	935.2030	935.8150	935.2030	935.8150	51
25/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	552230.0000	558350.0000	55.2230	55.8350	0
25/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	552130.0000	558250.0000	55.2130	55.8250	0
25/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	552030.0000	558150.0000	55.2030	55.8150	0
25/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 02-May-24			GOVI	955.6640	956.2900	955.6640	956.2900	672
25/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	46940.0000	53200.0000	4.6940	5.3200	0
25/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	46840.0000	53100.0000	4.6840	5.3100	0
25/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	46740.0000	53000.0000	4.6740	5.3000	0
25/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-August-24			GOVI	976.7370	977.3760	976.7370	977.3760	0
25/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	333670.0000	340060.0000	33.3670	34.0060	0
25/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	333570.0000	339960.0000	33.3570	33.9960	0
25/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	333470.0000	339860.0000	33.3470	33.9860	0
25/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 07-November-24			GOVI	999.4850	1000.1340	999.4850	1,000.1340	0
25/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	507050.0000	513540.0000	50.7050	51.3540	0
25/01/2024	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
25/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	506950.0000	513440.0000	50.6950	51.3440	0
25/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	506850.0000	513340.0000	50.6850	51.3340	0
25/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GOVI On 06-February-25			GOVI	1020.9410	1021.6010	1020.9410	1,021.6010	0
25/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	489410.0000	496010.0000	48.9410	49.6010	0
25/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/01/2024	IGOV On 01-February-24			Index Future	345.1160	345.4740	345.1160	345.4740	192
25/01/2024	IGOV On 02-May-24			Index Future	352.7520	353.1180	352.7520	353.1180	430
25/01/2024	IGOV On 01-August-24			Index Future	360.6150	360.9880	360.6150	360.9880	0
25/01/2024	IGOV On 07-November-24			Index Future	369.1010	369.4820	369.1010	369.4820	0
25/01/2024	IGOV On 06-February-25			Index Future	377.1050	377.4930	377.1050	377.4930	0
25/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
25/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3540	91.6500	91.6460	0
25/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3500	91.6600	91.6500	0
25/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2680	91.7300	91.7320	0
25/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2400	8.2300	91.7600	91.7700	0
25/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
25/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9400	7.9000	92.0600	92.1000	0
25/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5900	7.6080	92.4100	92.3920	0
25/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.5600	92.4600	92.4400	0
25/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3790	92.6500	92.6210	0
25/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3900	7.4110	92.6100	92.5890	0
25/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4500	7.4800	92.5500	92.5200	0
25/01/2024	R035 On 01-February-24			Bond Future	11.3981	11.3842	88.2441	88.3207	18,035
25/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0100	0.0500	0.0000	0.0001	400
25/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4441.7400	4365.2300	4.4417	4.3652	0
25/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	52.1800	75.6300	0.0522	0.0756	400
25/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1603.6100	1550.5100	1.6036	1.5505	0
25/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4157.2400	4234.0500	4.1572	4.2341	0
25/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.3200	0.5800	0.0003	0.0006	0
25/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4208.4900	4285.2800	4.2085	4.2853	0
25/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.2800	0.5200	0.0003	0.0005	0
25/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4259.6800	4336.4500	4.2597	4.3365	0
25/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.2400	0.4600	0.0002	0.0005	0
25/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10361.3600	10437.9100	10.3614	10.4379	0
25/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
25/01/2024	R035 On 02-May-24			Bond Future	11.4906	11.4761	85.6637	85.7421	159,039
25/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1076.7400	1114.1700	1.0767	1.1142	0
25/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2725.4300	2684.5000	2.7254	2.6845	0
25/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1098.2900	1136.1500	1.0983	1.1362	0
25/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2691.4100	2650.9100	2.6914	2.6509	0
25/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1119.9300	1158.2100	1.1199	1.1582	0
25/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2657.5400	2617.4600	2.6575	2.6175	0
25/01/2024	R035 On 01-August-24			Bond Future	11.5839	11.5688	87.5524	87.6324	0
25/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3178.2800	3231.6700	3.1783	3.2317	0
25/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2092.8700	2066.2900	2.0929	2.0663	0
25/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3210.0700	3263.7100	3.2101	3.2637	0
25/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2072.5000	2046.1700	2.0725	2.0462	0
25/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3241.9900	3295.8700	3.2420	3.2959	0
25/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2052.3000	2026.2100	2.0523	2.0262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R035 On 07-November-24			Bond Future	11.7052	11.6895	85.0739	85.1553	19,875
25/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4595.5000	4652.5900	4.5955	4.6526	0
25/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2225.1400	2200.7700	2.2251	2.2008	0
25/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4628.3900	4685.6600	4.6284	4.6857	0
25/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2208.0700	2183.8800	2.2081	2.1839	0
25/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4661.3700	4718.8100	4.6614	4.7188	0
25/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2191.1300	2167.1100	2.1911	2.1671	0
25/01/2024	R035 On 06-February-25			Bond Future	11.8313	11.8150	86.8963	86.9792	0
25/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5023.4700	5081.7800	5.0235	5.0818	0
25/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2148.2900	2123.7200	2.1483	2.1237	0
25/01/2024	R053 On 01-February-24			Bond Future	12.1982	12.1894	99.5112	99.5786	0
25/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5216.2100	5284.9800	5.2162	5.2850	0
25/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	1.8600	3.1700	0.0019	0.0032	0
25/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5284.5400	5353.2000	5.2845	5.3532	0
25/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	1.6700	2.8700	0.0017	0.0029	0
25/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5352.8000	5421.3700	5.3528	5.4214	0
25/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	1.5000	2.6100	0.0015	0.0026	0
25/01/2024	R053 On 02-May-24			Bond Future	12.3013	12.2921	95.8242	95.8932	5,189
25/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6059.0800	6123.7300	6.0591	6.1237	0
25/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	946.2000	941.8400	0.9462	0.9418	0
25/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6113.1600	6177.9400	6.1132	6.1779	0
25/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	932.7600	928.5300	0.9328	0.9285	0
25/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6167.1900	6232.0900	6.1672	6.2321	0
25/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	919.3700	915.2600	0.9194	0.9153	0
25/01/2024	R053 On 01-August-24			Bond Future	12.4056	12.3960	97.9366	98.0071	0
25/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7011.6300	7071.1000	7.0116	7.0711	0
25/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1939.1300	1928.1600	1.9391	1.9282	0
25/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7060.7200	7120.3200	7.0607	7.1203	0
25/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1921.7600	1910.9200	1.9218	1.9109	0
25/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7109.8800	7169.6000	7.1099	7.1696	0
25/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1904.5600	1893.8400	1.9046	1.8938	0
25/01/2024	R053 On 07-November-24			Bond Future	12.5309	12.5210	94.3422	94.4138	0
25/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5816.5300	5866.9000	5.8165	5.8669	0
25/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	3976.6200	3955.3400	3.9766	3.9553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5858.7200	5909.2400	5.8587	5.9092	0
25/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	3949.1600	3928.0300	3.9492	3.9280	0
25/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5901.0100	5951.6900	5.9010	5.9517	0
25/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3921.8900	3900.9200	3.9219	3.9009	0
25/01/2024	R053 On 06-February-25			Bond Future	12.6554	12.6451	96.3611	96.4339	0
25/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6544.0600	6593.9400	6.5441	6.5939	0
25/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4563.3000	4540.3600	4.5633	4.5404	0
25/01/2024	R186 On 01-February-24			Bond Future	8.6846	8.6796	105.8550	105.8680	32,993
25/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2067.0400	2080.1200	2.0670	2.0801	0
25/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
25/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2092.0700	2105.1400	2.0921	2.1051	0
25/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2117.0900	2130.1600	2.1171	2.1302	0
25/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/01/2024	R186 On 02-May-24			Bond Future	8.6615	8.6558	108.1709	108.1844	84,371
25/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	90.3000	93.5900	0.0903	0.0936	0
25/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1694.6800	1684.4600	1.6947	1.6845	0
25/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	93.7600	97.1400	0.0938	0.0971	0
25/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1674.0200	1663.8900	1.6740	1.6639	0
25/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	97.3200	100.7800	0.0973	0.1008	0
25/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1653.4600	1643.4100	1.6535	1.6434	0
25/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2565.9000	2579.7400	2.5659	2.5797	2,030
25/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	76.3500	76.6800	0.0764	0.0767	0
25/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4030.6100	4044.3900	4.0306	4.0444	0
25/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	18.4600	18.7300	0.0185	0.0187	2,030
25/01/2024	R186 On 01-August-24			Bond Future	8.6255	8.6192	105.2472	105.2609	0
25/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	899.0500	908.4500	0.8991	0.9085	0
25/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	781.3000	777.0600	0.7813	0.7771	0
25/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	912.0800	921.5500	0.9121	0.9216	0
25/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	772.7500	768.5800	0.7728	0.7686	0
25/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	925.2100	934.7300	0.9252	0.9347	0
25/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	764.3000	760.1800	0.7643	0.7602	0
25/01/2024	R186 On 07-November-24			Bond Future	8.6042	8.5972	107.6953	107.7088	44,528
25/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1652.9700	1663.5300	1.6530	1.6635	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	641.6800	638.7100	0.6417	0.6387	0
25/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1667.0300	1677.6200	1.6670	1.6776	0
25/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	636.6300	633.6900	0.6366	0.6337	0
25/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1681.1200	1691.7400	1.6811	1.6917	0
25/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	631.6200	628.7100	0.6316	0.6287	0
25/01/2024	R186 On 06-February-25			Bond Future	8.5935	8.5857	104.6870	104.7004	0
25/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1516.0000	1525.6300	1.5160	1.5256	0
25/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	768.1000	764.3000	0.7681	0.7643	0
25/01/2024	R202 On 01-February-24			Bond Future	258.7705	259.1431	258.7705	259.1431	4,741
25/01/2024	R202 On 02-May-24			Bond Future	264.4964	264.8774	264.4964	264.8774	4,858
25/01/2024	R202 On 01-August-24			Bond Future	265.3132	265.7022	265.3132	265.7022	0
25/01/2024	R202 On 07-November-24			Bond Future	271.5544	271.9516	271.5544	271.9516	6
25/01/2024	R202 On 06-February-25			Bond Future	272.2271	272.6313	272.2271	272.6313	0
25/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5437.1400	5841.3000	5.4371	5.8413	0
25/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R209 On 01-February-24			Bond Future	11.5372	11.5332	68.0895	68.1088	3,872
25/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2744.4100	2765.8600	2.7444	2.7659	0
25/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	3.5700	5.7000	0.0036	0.0057	0
25/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2789.6800	2810.9700	2.7897	2.8110	0
25/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	3.2000	5.1700	0.0032	0.0052	0
25/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2834.9300	2856.0600	2.8349	2.8561	0
25/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	2.8700	4.6800	0.0029	0.0047	0
25/01/2024	R209 On 02-May-24			Bond Future	11.6264	11.6223	66.4264	66.4463	13,366
25/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	665.2600	677.6300	0.6653	0.6776	0
25/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2895.0900	2887.5900	2.8951	2.8876	0
25/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	680.3200	692.8300	0.6803	0.6928	0
25/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2860.1900	2852.8300	2.8602	2.8528	0
25/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	695.4700	708.1400	0.6955	0.7081	0
25/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2825.4400	2818.2400	2.8254	2.8182	0
25/01/2024	R209 On 01-August-24			Bond Future	11.7170	11.7127	67.8909	67.9110	1,690
25/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2457.2100	2474.1400	2.4572	2.4741	0
25/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2161.4800	2158.2500	2.1615	2.1583	0
25/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2483.7400	2500.7300	2.4837	2.5007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2141.2400	2138.0700	2.1412	2.1381	0
25/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2510.1900	2527.2600	2.5102	2.5273	0
25/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2120.9600	2117.8700	2.1210	2.1179	0
25/01/2024	R209 On 07-November-24			Bond Future	11.8281	11.8237	66.3132	66.3335	5,237
25/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3838.8600	3856.3000	3.8389	3.8563	0
25/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2102.3400	2099.4000	2.1023	2.0994	0
25/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3867.1800	3884.6700	3.8672	3.8847	0
25/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2086.0300	2083.1400	2.0860	2.0831	0
25/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3895.8000	3913.3300	3.8958	3.9133	0
25/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2070.0700	2067.2200	2.0701	2.0672	0
25/01/2024	R209 On 06-February-25			Bond Future	11.9400	11.9355	67.7333	67.7539	0
25/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4454.6600	4471.7400	4.4547	4.4717	0
25/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2229.2900	2225.8200	2.2293	2.2258	0
25/01/2024	R210 On 01-February-24			Bond Future	233.1954	233.2904	233.1954	233.2904	300
25/01/2024	R210 On 02-May-24			Bond Future	235.1061	235.2035	235.1061	235.2035	198
25/01/2024	R210 On 01-August-24			Bond Future	240.3458	240.4451	240.3458	240.4451	300
25/01/2024	R210 On 07-November-24			Bond Future	242.6692	242.7695	242.6692	242.7695	60
25/01/2024	R210 On 06-February-25			Bond Future	247.9275	248.0292	247.9275	248.0292	0
25/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8317.5300	8419.1700	8.3175	8.4192	0
25/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R213 On 01-February-24			Bond Future	10.2408	10.2316	87.0530	87.0938	16,380
25/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6161.4200	6202.2200	6.1614	6.2022	0
25/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6201.6500	6242.4500	6.2017	6.2425	0
25/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6241.8500	6282.6500	6.2419	6.2827	0
25/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R213 On 02-May-24			Bond Future	10.3019	10.2922	85.3996	85.4414	22,876
25/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1360.0800	1388.1400	1.3601	1.3881	0
25/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1454.5100	1440.7500	1.4545	1.4408	0
25/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1382.5700	1410.8500	1.3826	1.4109	0
25/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1433.7700	1420.2300	1.4338	1.4202	0
25/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1405.0900	1433.5800	1.4051	1.4336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1413.0800	1399.7500	1.4131	1.3998	0
25/01/2024	R213 On 01-August-24			Bond Future	10.3619	10.3518	87.2825	87.3251	0
25/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3195.7200	3229.1600	3.1957	3.2292	0
25/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1132.8200	1123.6800	1.1328	1.1237	0
25/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3224.2900	3257.8400	3.2243	3.2578	0
25/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1120.6200	1111.5900	1.1206	1.1116	0
25/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3252.9400	3286.6000	3.2529	3.2866	0
25/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1108.5300	1099.6100	1.1085	1.0996	0
25/01/2024	R213 On 07-November-24			Bond Future	10.4512	10.4406	85.7521	85.7953	16,191
25/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4300.5500	4334.6600	4.3006	4.3347	0
25/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1275.6700	1266.5400	1.2757	1.2665	0
25/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4328.8800	4363.0700	4.3289	4.3631	0
25/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1265.0400	1255.9900	1.2650	1.2560	0
25/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4357.5300	4391.8000	4.3575	4.3918	0
25/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1254.7600	1245.7900	1.2548	1.2458	0
25/01/2024	R213 On 06-February-25			Bond Future	10.5488	10.5377	87.5899	87.6338	0
25/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4499.0300	4532.5600	4.4990	4.5326	0
25/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1405.7200	1395.4200	1.4057	1.3954	0
25/01/2024	R214 On 01-February-24			Bond Future	12.0080	12.0041	63.2487	63.2676	5,809
25/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	842.8700	883.1100	0.8429	0.8831	0
25/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	201.0700	222.3400	0.2011	0.2223	0
25/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	878.0600	917.9700	0.8781	0.9180	0
25/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	188.0800	209.0200	0.1881	0.2090	0
25/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	913.9000	953.4400	0.9139	0.9534	0
25/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	175.7900	196.3600	0.1758	0.1964	0
25/01/2024	R214 On 02-May-24			Bond Future	12.1001	12.0961	61.3286	61.3480	20,876
25/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	442.3000	452.0600	0.4423	0.4521	0
25/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3670.1300	3660.4200	3.6701	3.6604	0
25/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	453.8000	463.7100	0.4538	0.4637	0
25/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3629.1900	3619.6300	3.6292	3.6196	0
25/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	465.5100	475.5700	0.4655	0.4756	0
25/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3588.5200	3579.1100	3.5885	3.5791	0
25/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1684.3700	1702.8900	1.6844	1.7029	10,000
25/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1588.2500	1587.3000	1.5883	1.5873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1737.2400	1755.9500	1.7372	1.7560	6,610
25/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1544.6100	1543.8500	1.5446	1.5439	0
25/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4082.1400	4104.1900	4.0821	4.1042	0
25/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	525.5700	528.1500	0.5256	0.5282	16,610
25/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6499.8000	6521.4800	6.4998	6.5215	0
25/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	190.7900	193.0000	0.1908	0.1930	16,610
25/01/2024	R214 On 01-August-24			Bond Future	12.1928	12.1886	62.6807	62.7006	0
25/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2268.4600	2284.7400	2.2685	2.2847	0
25/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2425.5400	2422.0100	2.4255	2.4220	0
25/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2293.8300	2310.1800	2.2938	2.3102	0
25/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2402.9100	2399.4500	2.4029	2.3995	0
25/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2319.1500	2335.5600	2.3192	2.3356	0
25/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2380.2900	2376.8900	2.3803	2.3769	0
25/01/2024	R214 On 07-November-24			Bond Future	12.3086	12.3043	60.8319	60.8519	0
25/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3772.6300	3789.7800	3.7726	3.7898	0
25/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2422.8800	2419.9900	2.4229	2.4200	0
25/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3800.5900	3817.7800	3.8006	3.8178	0
25/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2405.3700	2402.5200	2.4054	2.4025	0
25/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3828.4200	3845.6600	3.8284	3.8457	0
25/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2387.7700	2384.9700	2.3878	2.3850	0
25/01/2024	R214 On 06-February-25			Bond Future	12.4265	12.4221	62.1350	62.1552	0
25/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4143.5300	4159.9100	4.1435	4.1599	0
25/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2849.2000	2845.3800	2.8492	2.8454	0
25/01/2024	R248 On 01-February-24			Bond Future	12.1835	12.1697	77.2852	77.3672	15,261
25/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.1300	0.4000	0.0001	0.0004	0
25/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4254.6500	4172.9000	4.2547	4.1729	0
25/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	417.7500	490.5900	0.4178	0.4906	0
25/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	676.1500	666.9700	0.6762	0.6670	0
25/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	444.0800	518.5600	0.4441	0.5186	0
25/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	642.9100	635.3700	0.6429	0.6354	0
25/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	471.4200	547.4800	0.4714	0.5475	0
25/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	610.7600	604.8000	0.6108	0.6048	0
25/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	955.6200	1046.0400	0.9556	1.0460	0
25/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	270.9500	279.3500	0.2710	0.2794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5095.2600	5177.4000	5.0953	5.1774	0
25/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.1200	0.2400	0.0001	0.0002	0
25/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6477.0600	6559.0900	6.4771	6.5591	0
25/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9047.4000	9129.4200	9.0474	9.1294	0
25/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/01/2024	R248 On 02-May-24			Bond Future	12.2817	12.2673	74.5285	74.6124	245,461
25/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	297.7500	314.1200	0.2978	0.3141	0
25/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5785.5900	5718.0600	5.7856	5.7181	0
25/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	355.0600	373.6100	0.3551	0.3736	0
25/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5446.9200	5381.5700	5.4469	5.3816	0
25/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	365.3700	384.3000	0.3654	0.3843	0
25/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5391.5700	5326.6000	5.3916	5.3266	0
25/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	375.8900	395.2000	0.3759	0.3952	0
25/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5336.5300	5271.9400	5.3365	5.2719	0
25/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2435.5200	2493.7400	2.4355	2.4937	0
25/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1749.9800	1724.3000	1.7500	1.7243	0
25/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5430.5100	5506.9100	5.4305	5.5069	0
25/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	601.5000	594.0000	0.6015	0.5940	0
25/01/2024	R248 On 01-August-24			Bond Future	12.3807	12.3658	76.1717	76.2574	13,000
25/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2615.0700	2664.9500	2.6151	2.6650	0
25/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3082.1100	3046.3500	3.0821	3.0464	0
25/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2644.9400	2695.1100	2.6449	2.6951	0
25/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3053.8000	3018.3300	3.0538	3.0183	0
25/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2674.9500	2725.4200	2.6750	2.7254	0
25/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3025.7100	2990.5400	3.0257	2.9905	0
25/01/2024	R248 On 07-November-24			Bond Future	12.5036	12.4882	73.4918	73.5791	0
25/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4525.5000	4583.5800	4.5255	4.5836	0
25/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	2991.1400	2961.8800	2.9911	2.9619	0
25/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4558.7600	4617.0400	4.5588	4.6170	0
25/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	2969.9700	2940.9100	2.9700	2.9409	0
25/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4591.8400	4650.3200	4.5918	4.6503	0
25/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2948.7000	2919.8400	2.9487	2.9198	0
25/01/2024	R248 On 06-February-25			Bond Future	12.6287	12.6127	75.0656	75.1545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4395.9200	4450.0100	4.3959	4.4500	0
25/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	3946.7000	3911.8900	3.9467	3.9119	0
25/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0