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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
15/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	2025 On 01-February-24			Bond Future	176.5902	176.5435	176.5902	176.5435	11,392
15/01/2024	2025 On 02-May-24			Bond Future	180.5165	180.4690	180.5165	180.4690	0
15/01/2024	2025 On 01-August-24			Bond Future	182.7018	182.6528	182.7018	182.6528	0
15/01/2024	2025 On 07-November-24			Bond Future	187.0068	186.9560	187.0068	186.9560	75
15/01/2024	2029 On 01-February-24			Bond Future	129.5858	129.5958	129.5858	129.5958	4,517
15/01/2024	2029 On 02-May-24			Bond Future	131.0982	131.1085	131.0982	131.1085	6,878
15/01/2024	2029 On 01-August-24			Bond Future	134.0231	134.0335	134.0231	134.0335	0
15/01/2024	2029 On 07-November-24			Bond Future	135.7756	135.7857	135.7756	135.7857	66
15/01/2024	2029 On 06-February-25			Bond Future	138.7136	138.7234	138.7136	138.7234	0
15/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6313.5800	6323.3500	6.3136	6.3234	0
15/01/2024	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
15/01/2024	2030 On 01-February-24			Bond Future	9.7103	9.6804	92.5029	92.6296	45,226
15/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	261.5500	344.6500	0.2616	0.3447	400
15/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	859.1800	815.6300	0.8592	0.8156	0
15/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1027.0700	1158.6600	1.0271	1.1587	500
15/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	268.1900	273.1300	0.2682	0.2731	0
15/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1154.4100	1288.3600	1.1544	1.2884	1,360
15/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	227.7100	235.0100	0.2277	0.2350	0
15/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1389.3100	1525.9000	1.3893	1.5259	500
15/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	169.8400	179.7800	0.1698	0.1798	0
15/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1636.0600	1773.7700	1.6361	1.7738	400
15/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	124.9900	136.0500	0.1250	0.1361	0
15/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1967.6000	2105.2500	1.9676	2.1053	200
15/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	83.3200	94.3200	0.0833	0.0943	0
15/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2857.2400	2991.4300	2.8572	2.9914	500
15/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	27.8500	35.3900	0.0279	0.0354	0
15/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5278.0300	5405.6800	5.2780	5.4057	0
15/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1.1500	2.1500	0.0012	0.0022	700
15/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6488.8000	6615.7200	6.4888	6.6157	0
15/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.2100	0.4800	0.0002	0.0005	1,360
15/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6643.5700	6770.4500	6.6436	6.7705	0
15/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.1700	0.4000	0.0002	0.0004	0
15/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6682.2000	6809.0700	6.6822	6.8091	0
15/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.1600	0.3800	0.0002	0.0004	0
15/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6720.8200	6847.6800	6.7208	6.8477	0
15/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.1500	0.3600	0.0002	0.0004	0
15/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8172.3800	8299.0700	8.1724	8.2991	0
15/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	200
15/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8549.2400	8675.9100	8.5492	8.6759	0
15/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	500
15/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8586.8100	8713.4800	8.5868	8.7135	0
15/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	500
15/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9482.1800	9608.8300	9.4822	9.6088	0
15/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
15/01/2024	2030 On 02-May-24			Bond Future	9.7552	9.7237	94.5369	94.6664	122,340

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1240.4400	1321.1300	1.2404	1.3211	1,000
15/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1632.8200	1583.9500	1.6328	1.5840	0
15/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1554.7600	1644.4400	1.5548	1.6444	0
15/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1330.0200	1290.1400	1.3300	1.2901	0
15/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1577.2600	1667.5100	1.5773	1.6675	0
15/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1311.5600	1272.2500	1.3116	1.2723	0
15/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1599.9400	1690.7500	1.5999	1.6908	0
15/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1293.3000	1254.5500	1.2933	1.2546	0
15/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2441.4000	2548.3400	2.4414	2.5483	1,000
15/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	796.4000	773.7800	0.7964	0.7738	0
15/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3855.4700	3976.2700	3.8555	3.9763	500
15/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	384.9500	376.1900	0.3850	0.3762	0
15/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4526.4500	4650.7100	4.5265	4.6507	1,080
15/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	276.4900	271.1900	0.2765	0.2712	0
15/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5569.8800	5697.3200	5.5699	5.6973	500
15/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	166.6600	164.5400	0.1667	0.1645	0
15/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8496.1800	8626.1000	8.4962	8.6261	0
15/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	35.4200	35.7800	0.0354	0.0358	1,000
15/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10057.3200	10187.1700	10.0573	10.1872	0
15/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	11.3200	11.6100	0.0113	0.0116	1,080
15/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12731.9900	12861.6200	12.7320	12.8616	0
15/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.1300	1.2000	0.0011	0.0012	500
15/01/2024	2030 On 01-August-24			Bond Future	9.8029	9.7696	92.6179	92.7502	0
15/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3272.3100	3376.4900	3.2723	3.3765	0
15/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1055.1600	1027.0700	1.0552	1.0271	0
15/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3299.8500	3404.3400	3.2999	3.4043	0
15/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1044.2100	1016.4300	1.0442	1.0164	0
15/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3327.4800	3432.2800	3.3275	3.4323	0
15/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1033.3600	1005.8900	1.0334	1.0059	0
15/01/2024	2030 On 07-November-24			Bond Future	9.8639	9.8286	94.7751	94.9101	1,652
15/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4451.8300	4559.1600	4.4518	4.5592	0
15/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1180.5700	1152.9700	1.1806	1.1530	0
15/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4479.0500	4586.6100	4.4791	4.5866	0
15/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1171.2800	1143.9100	1.1713	1.1439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4506.3200	4614.1100	4.5063	4.6141	0
15/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1162.0700	1134.9300	1.1621	1.1349	0
15/01/2024	2030 On 06-February-25			Bond Future	9.9344	9.8970	92.7927	92.9301	0
15/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4191.5200	4293.5600	4.1915	4.2936	0
15/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1504.9200	1469.5000	1.5049	1.4695	0
15/01/2024	2032 On 01-February-24			Bond Future	10.5461	10.5217	90.5378	90.6584	47,609
15/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	10.1000	20.7600	0.0101	0.0208	1,200
15/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2710.0700	2600.1700	2.7101	2.6002	0
15/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	790.4200	915.2400	0.7904	0.9152	500
15/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	573.8800	578.1400	0.5739	0.5781	0
15/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1357.5500	1495.9300	1.3576	1.4959	1,200
15/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	309.3400	327.1600	0.3093	0.3272	0
15/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1431.7500	1570.8300	1.4318	1.5708	200
15/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	286.3800	304.9000	0.2864	0.3049	0
15/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1701.7400	1842.1500	1.7017	1.8422	0
15/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	217.4000	237.2500	0.2174	0.2373	17,000
15/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1903.1700	2043.6800	1.9032	2.0437	8,500
15/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	177.7600	197.7100	0.1778	0.1977	0
15/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2713.3000	2850.3300	2.7133	2.8503	500
15/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	79.8100	96.2800	0.0798	0.0963	0
15/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3790.0300	3920.3900	3.7900	3.9204	0
15/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	27.2600	37.0600	0.0273	0.0371	17,000
15/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3880.8800	4010.7400	3.8809	4.0107	0
15/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	24.8900	34.1900	0.0249	0.0342	8,500
15/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4790.6000	4916.4000	4.7906	4.9164	0
15/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	9.7900	15.0300	0.0098	0.0150	8,500
15/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5695.9800	5819.2200	5.6960	5.8192	0
15/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	3.6500	6.3300	0.0037	0.0063	200
15/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6055.7100	6178.2900	6.0557	6.1783	0
15/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	2.4500	4.4700	0.0025	0.0045	0
15/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6100.5600	6223.0700	6.1006	6.2231	0
15/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	2.3300	4.2800	0.0023	0.0043	0
15/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6145.3900	6267.8200	6.1454	6.2678	0
15/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	2.2200	4.0900	0.0022	0.0041	0

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15/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6814.4100	6936.0500	6.8144	6.9361	0
15/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1.0500	2.1300	0.0011	0.0021	0
15/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8995.8300	9116.5500	8.9958	9.1166	0
15/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0900	0.2500	0.0001	0.0003	200
15/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9507.9900	9628.6200	9.5080	9.6286	0
15/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0400	0.1100	0.0000	0.0001	1,200
15/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9973.6200	10094.2200	9.9736	10.0942	0
15/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	500
15/01/2024	2032 On 02-May-24			Bond Future	10.6177	10.5922	88.3666	88.4899	127,205
15/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1198.1100	1271.2000	1.1981	1.2712	1,000
15/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2453.2500	2403.0100	2.4533	2.4030	0
15/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1596.1000	1680.0300	1.5961	1.6800	0
15/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1972.0900	1932.6900	1.9721	1.9327	0
15/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1620.2600	1704.7700	1.6203	1.7048	0
15/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1947.7300	1908.9100	1.9477	1.9089	0
15/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1644.6200	1729.6900	1.6446	1.7297	0
15/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1923.6200	1885.3600	1.9236	1.8854	0
15/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1669.3600	1755.0000	1.6694	1.7550	500
15/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1899.9100	1862.2200	1.8999	1.8622	0
15/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1719.2300	1805.9900	1.7192	1.8060	500
15/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1853.0000	1816.4300	1.8530	1.8164	0
15/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1873.2200	1963.2300	1.8732	1.9632	1,550
15/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1717.4700	1684.1500	1.7175	1.6842	0
15/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2464.4600	2564.5700	2.4645	2.5646	1,000
15/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1305.0700	1281.8500	1.3051	1.2819	0
15/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3194.9500	3303.7500	3.1950	3.3038	500
15/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	953.3700	938.8400	0.9534	0.9388	0
15/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3605.0800	3717.4500	3.6051	3.7175	0
15/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	805.8600	794.9000	0.8059	0.7949	500
15/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4103.6500	4219.4300	4.1037	4.2194	1,550
15/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	659.8100	652.2600	0.6598	0.6523	0
15/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5851.6600	5974.1000	5.8517	5.9741	0
15/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	334.1400	333.2500	0.3341	0.3333	500
15/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10220.4000	10345.0500	10.2204	10.3451	0

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15/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	48.9700	50.2900	0.0490	0.0503	1,000
15/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11336.2200	11460.5000	11.3362	11.4605	0
15/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	25.5000	26.4500	0.0255	0.0265	500
15/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12008.4600	12132.5300	12.0085	12.1325	0
15/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	16.8000	17.5400	0.0168	0.0175	1,550
15/01/2024	2032 On 01-August-24			Bond Future	10.6922	10.6655	90.3169	90.4427	0
15/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3584.0400	3682.6700	3.5840	3.6827	0
15/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1551.5800	1524.3400	1.5516	1.5243	0
15/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3614.5600	3713.5000	3.6146	3.7135	0
15/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1536.3900	1509.4600	1.5364	1.5095	0
15/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3645.4300	3744.6800	3.6454	3.7447	0
15/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1521.5800	1494.9600	1.5216	1.4950	0
15/01/2024	2032 On 07-November-24			Bond Future	10.7895	10.7615	88.2539	88.3823	1,526
15/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4736.9600	4837.6700	4.7370	4.8377	0
15/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1687.2500	1659.5100	1.6873	1.6595	0
15/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4767.7500	4868.6900	4.7678	4.8687	0
15/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1674.2500	1646.7400	1.6743	1.6467	0
15/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4798.8800	4900.0600	4.7989	4.9001	0
15/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1661.6300	1634.3600	1.6616	1.6344	0
15/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5270.7500	5375.2600	5.2708	5.3753	1,615
15/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1480.6300	1456.6900	1.4806	1.4567	0
15/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11152.4900	11277.0700	11.1525	11.2771	0
15/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	324.0400	320.1700	0.3240	0.3202	1,615
15/01/2024	2032 On 06-February-25			Bond Future	10.8929	10.8636	90.1405	90.2714	0
15/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5254.2500	5356.0200	5.2543	5.3560	0
15/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1661.5400	1632.4100	1.6615	1.6324	0
15/01/2024	2033 On 01-February-24			Bond Future	122.6123	122.5408	122.6123	122.5408	8,052
15/01/2024	2033 On 02-May-24			Bond Future	123.8729	123.8001	123.8729	123.8001	1,137
15/01/2024	2033 On 01-August-24			Bond Future	126.6368	126.5620	126.6368	126.5620	0
15/01/2024	2033 On 07-November-24			Bond Future	128.1178	128.0408	128.1178	128.0408	0
15/01/2024	2033 On 06-February-25			Bond Future	130.8903	130.8111	130.8903	130.8111	0
15/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5950.2600	5871.0900	5.9503	5.8711	0
15/01/2024	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
15/01/2024	2037 On 01-February-24			Bond Future	11.7868	11.7577	78.5549	78.7154	87,699
15/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1910.9100	2090.0300	1.9109	2.0900	2,500
15/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	266.1600	284.7500	0.2662	0.2848	0
15/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2906.5200	3083.6800	2.9065	3.0837	0
15/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	99.8300	116.4600	0.0998	0.1165	0
15/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2954.1000	3131.0000	2.9541	3.1310	0
15/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	95.2100	111.5800	0.0952	0.1116	0
15/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3001.8000	3178.4200	3.0018	3.1784	0
15/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	90.7600	106.8500	0.0908	0.1069	0
15/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5949.0200	6111.9000	5.9490	6.1119	0
15/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	3.4500	5.8000	0.0035	0.0058	2,500
15/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10615.2100	10775.7500	10.6152	10.7758	0
15/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,500
15/01/2024	2037 On 02-May-24			Bond Future	11.8885	11.8583	80.2821	80.4463	47,574
15/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	991.1900	1069.2700	0.9912	1.0693	0
15/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3535.4000	3449.3300	3.5354	3.4493	0
15/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	1010.3100	1089.2300	1.0103	1.0892	0
15/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3497.7700	3412.5400	3.4978	3.4125	0
15/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1029.4900	1109.2500	1.0295	1.1093	0
15/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3460.2500	3375.8600	3.4603	3.3759	0
15/01/2024	2037 On 01-August-24			Bond Future	11.9960	11.9646	77.7981	77.9657	0
15/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3121.1400	3234.8800	3.1211	3.2349	0
15/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2622.5300	2568.6200	2.6225	2.5686	0
15/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3151.2700	3265.5000	3.1513	3.2655	0
15/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2599.8900	2546.4700	2.5999	2.5465	0
15/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3181.5200	3296.2400	3.1815	3.2962	1,383
15/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2577.4200	2524.4900	2.5774	2.5245	0
15/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6913.8600	7064.2600	6.9139	7.0643	0
15/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1005.6900	988.4400	1.0057	0.9884	1,383
15/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9461.7900	9621.9600	9.4618	9.6220	0
15/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	562.1800	554.7000	0.5622	0.5547	1,383
15/01/2024	2037 On 07-November-24			Bond Future	12.1176	12.0849	79.6094	79.7806	9,175
15/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4945.7100	5070.6200	4.9457	5.0706	0
15/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2629.6200	2583.2900	2.6296	2.5833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4977.8800	5103.1200	4.9779	5.1031	0
15/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2611.7400	2565.7400	2.6117	2.5657	0
15/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	5010.1300	5135.7000	5.0101	5.1357	0
15/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2593.9800	2548.3100	2.5940	2.5483	0
15/01/2024	2037 On 06-February-25			Bond Future	12.2430	12.2091	77.0510	77.2255	0
15/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5540.5400	5665.5200	5.5405	5.6655	0
15/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2950.2500	2900.7000	2.9503	2.9007	0
15/01/2024	2038 On 01-February-24			Bond Future	131.8106	132.2390	131.8106	132.2390	1,500
15/01/2024	2038 On 02-May-24			Bond Future	134.7413	135.1793	134.7413	135.1793	3,713
15/01/2024	2038 On 01-August-24			Bond Future	135.6749	136.1224	135.6749	136.1224	0
15/01/2024	2038 On 07-November-24			Bond Future	138.8712	139.3287	138.8712	139.3287	0
15/01/2024	2038 On 06-February-25			Bond Future	139.7501	140.2171	139.7501	140.2171	0
15/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4520.0800	4987.0700	4.5201	4.9871	0
15/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	2040 On 01-February-24			Bond Future	12.1533	12.1293	78.1347	78.2730	109,834
15/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1376.4000	1537.5200	1.3764	1.5375	0
15/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	537.8700	560.6800	0.5379	0.5607	0
15/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1490.7500	1653.5600	1.4908	1.6536	0
15/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	482.5400	507.0400	0.4825	0.5070	0
15/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1529.8200	1693.1000	1.5298	1.6931	0
15/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	465.1800	490.1500	0.4652	0.4902	0
15/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1569.2700	1732.9800	1.5693	1.7330	0
15/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	448.2600	473.6600	0.4483	0.4737	0
15/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4163.8400	4315.2700	4.1638	4.3153	0
15/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	39.8300	52.9500	0.0398	0.0530	0
15/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9128.1000	9266.6200	9.1281	9.2666	0
15/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.1200	0.3300	0.0001	0.0003	0
15/01/2024	2040 On 02-May-24			Bond Future	12.2620	12.2371	79.8526	79.9941	38,373
15/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	678.6900	734.7300	0.6787	0.7347	0
15/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4581.1300	4495.6800	4.5811	4.4957	0
15/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	693.5300	750.3200	0.6935	0.7503	0
15/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4534.7800	4450.0800	4.5348	4.4501	0
15/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	708.7300	766.2700	0.7087	0.7663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4488.8700	4404.9200	4.4889	4.4049	0
15/01/2024	2040 On 01-August-24			Bond Future	12.3768	12.3510	77.1088	77.2532	0
15/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2884.5900	2980.6200	2.8846	2.9806	0
15/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3202.6700	3154.3000	3.2027	3.1543	0
15/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2914.3400	3010.8100	2.9143	3.0108	0
15/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3176.2900	3128.3600	3.1763	3.1284	0
15/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2943.9900	3040.9100	2.9440	3.0409	0
15/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3149.8800	3102.4000	3.1499	3.1024	0
15/01/2024	2040 On 07-November-24			Bond Future	12.5055	12.4787	78.9038	79.0512	8,697
15/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4786.7200	4894.2200	4.7867	4.8942	0
15/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2986.5000	2946.5700	2.9865	2.9466	0
15/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4819.4100	4927.2200	4.8194	4.9272	0
15/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2966.3800	2926.7600	2.9664	2.9268	0
15/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4852.1800	4960.2900	4.8522	4.9603	0
15/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2946.4000	2907.0800	2.9464	2.9071	0
15/01/2024	2040 On 06-February-25			Bond Future	12.6375	12.6096	76.0793	76.2297	0
15/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5249.3400	5354.8300	5.2493	5.3548	0
15/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3595.3700	3550.5500	3.5954	3.5506	0
15/01/2024	2044 On 01-February-24			Bond Future	12.2577	12.2387	74.1793	74.2890	89,560
15/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	907.8700	1039.5100	0.9079	1.0395	0
15/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	836.7300	858.6400	0.8367	0.8586	0
15/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	938.7100	1071.4100	0.9387	1.0714	0
15/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	809.8600	832.8300	0.8099	0.8328	0
15/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	970.0500	1103.7500	0.9701	1.1038	0
15/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	783.5700	807.5400	0.7836	0.8075	0
15/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4131.6200	4255.4000	4.1316	4.2554	0
15/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	38.4600	52.5100	0.0385	0.0525	15,000
15/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5396.5500	5512.3500	5.3966	5.5124	0
15/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	10.3100	16.3800	0.0103	0.0164	5,000
15/01/2024	2044 On 02-May-24			Bond Future	12.3637	12.3440	75.8103	75.9225	5,599
15/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	626.4100	672.8700	0.6264	0.6729	0
15/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4889.0000	4823.2100	4.8890	4.8232	0
15/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	640.5000	687.5900	0.6405	0.6876	0
15/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4840.5700	4775.4100	4.8406	4.7754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	654.8100	702.5300	0.6548	0.7025	0
15/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4792.4400	4727.9100	4.7924	4.7279	0
15/01/2024	2044 On 01-August-24			Bond Future	12.4754	12.4550	73.1024	73.2170	0
15/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2472.0500	2547.5700	2.4721	2.5476	0
15/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3581.6100	3542.5100	3.5816	3.5425	0
15/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2499.5600	2575.4800	2.4996	2.5755	0
15/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3551.6500	3512.9500	3.5517	3.5130	0
15/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2527.2200	2603.5300	2.5272	2.6035	0
15/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3521.9000	3483.5900	3.5219	3.4836	0
15/01/2024	2044 On 07-November-24			Bond Future	12.6000	12.5788	74.8040	74.9210	0
15/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4756.7000	4845.4800	4.7567	4.8455	0
15/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3132.8800	3104.6900	3.1329	3.1047	0
15/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4789.0800	4878.1000	4.7891	4.8781	0
15/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3112.1900	3084.2400	3.1122	3.0842	0
15/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4821.2700	4910.5200	4.8213	4.9105	0
15/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3091.3800	3063.6600	3.0914	3.0637	0
15/01/2024	2044 On 06-February-25			Bond Future	12.7272	12.7052	72.0171	72.1363	0
15/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5189.3100	5276.1100	5.1893	5.2761	0
15/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3631.3100	3598.9400	3.6313	3.5989	0
15/01/2024	2046 On 01-February-24			Bond Future	116.0245	116.5368	116.0245	116.5368	11,523
15/01/2024	2046 On 02-May-24			Bond Future	116.4532	116.9771	116.4532	116.9771	15,218
15/01/2024	2046 On 01-August-24			Bond Future	119.0513	119.5866	119.0513	119.5866	0
15/01/2024	2046 On 07-November-24			Bond Future	119.6472	120.1946	119.6472	120.1946	0
15/01/2024	2046 On 06-February-25			Bond Future	122.2350	122.7938	122.2350	122.7938	0
15/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8225.0000	8783.7900	8.2250	8.7838	0
15/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	2050 On 01-February-24			Bond Future	115.4311	116.0060	115.4311	116.0060	9,650
15/01/2024	2050 On 02-May-24			Bond Future	117.9974	118.5855	117.9974	118.5855	13,039
15/01/2024	2050 On 01-August-24			Bond Future	118.3224	118.9232	118.3224	118.9232	0
15/01/2024	2050 On 07-November-24			Bond Future	121.1099	121.7243	121.1099	121.7243	0
15/01/2024	2050 On 06-February-25			Bond Future	121.3609	121.9883	121.3609	121.9883	0
15/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5760.8900	6388.3000	5.7609	6.3883	0
15/01/2024	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
15/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	AL37 On 01-February-24			Index Future	947.2560	948.4350	947.2560	948.4350	0
15/01/2024	AL37 On 02-May-24			Index Future	968.0810	969.2900	968.0810	969.2900	0
15/01/2024	AL37 On 01-August-24			Index Future	989.4560	990.6860	989.4560	990.6860	0
15/01/2024	AL37 On 07-November-24			Index Future	1012.5460	1013.7940	1012.5460	1,013.7940	0
15/01/2024	AL37 On 06-February-25			Index Future	1034.2580	1035.5220	1034.2580	1,035.5220	0
15/01/2024	AL7T On 01-February-24			Index Future	1098.5780	1100.2920	1098.5780	1,100.2920	0
15/01/2024	AL7T On 02-May-24			Index Future	1122.7280	1124.4850	1122.7280	1,124.4850	0
15/01/2024	AL7T On 01-August-24			Index Future	1147.5180	1149.3080	1147.5180	1,149.3080	0
15/01/2024	AL7T On 07-November-24			Index Future	1174.2970	1176.1150	1174.2970	1,176.1150	0
15/01/2024	AL7T On 06-February-25			Index Future	1199.4770	1201.3220	1199.4770	1,201.3220	0
15/01/2024	ALBI On 01-February-24			Index Future	950.0010	951.1690	950.0010	951.1690	104
15/01/2024	ALBI On 02-May-24			Index Future	970.8850	972.0840	970.8850	972.0840	16
15/01/2024	ALBI On 01-August-24			Index Future	992.3230	993.5420	992.3230	993.5420	0
15/01/2024	ALBI On 07-November-24			Index Future	1015.4800	1016.7160	1015.4800	1,016.7160	0
15/01/2024	ALBI On 06-February-25			Index Future	1037.2540	1038.5070	1037.2540	1,038.5070	0
15/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	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
15/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	ES33 On 01-February-24			Bond Future	12.1780	12.1491	76.8774	77.0087	0
15/01/2024	ES33 On 02-May-24			Bond Future	12.3042	12.2741	74.7881	74.9224	0
15/01/2024	ES33 On 01-August-24			Bond Future	12.4346	12.4033	76.4565	76.5936	0
15/01/2024	ES33 On 07-November-24			Bond Future	12.5978	12.5650	74.4536	74.5936	0
15/01/2024	ES33 On 06-February-25			Bond Future	12.7683	12.7341	76.0613	76.2040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2329.7100	2472.4500	2.3297	2.4725	0
15/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	ES42 On 01-February-24			Bond Future	12.8116	12.7928	72.2337	72.3321	0
15/01/2024	ES42 On 02-May-24			Bond Future	12.9376	12.9180	69.5772	69.6780	0
15/01/2024	ES42 On 01-August-24			Bond Future	13.0650	13.0447	71.1289	71.2317	0
15/01/2024	ES42 On 07-November-24			Bond Future	13.2189	13.1978	68.5347	68.6397	0
15/01/2024	ES42 On 06-February-25			Bond Future	13.3715	13.3496	70.0123	70.1193	0
15/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1618.8300	1725.7800	1.6188	1.7258	0
15/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-February-24			GOVI	936.3900	937.5550	936.3900	937.5550	399
15/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	564100.0000	575750.0000	56.4100	57.5750	0
15/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	564000.0000	575650.0000	56.4000	57.5650	0
15/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	563900.0000	575550.0000	56.3900	57.5550	0
15/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 02-May-24			GOVI	956.9750	958.1700	956.9750	958.1700	327
15/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	60050.0000	72000.0000	6.0050	7.2000	0
15/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	59950.0000	71900.0000	5.9950	7.1900	0
15/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	59850.0000	71800.0000	5.9850	7.1800	0
15/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-August-24			GOVI	978.1050	979.3210	978.1050	979.3210	0
15/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	347350.0000	359510.0000	34.7350	35.9510	0
15/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	347250.0000	359410.0000	34.7250	35.9410	0
15/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	347150.0000	359310.0000	34.7150	35.9310	0
15/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 07-November-24			GOVI	1000.9300	1002.1630	1000.9300	1,002.1630	0
15/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	521500.0000	533830.0000	52.1500	53.3830	0
15/01/2024	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
15/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	521400.0000	533730.0000	52.1400	53.3730	0
15/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	521300.0000	533630.0000	52.1300	53.3630	0
15/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GOVI On 06-February-25			GOVI	1022.3930	1023.6420	1022.3930	1,023.6420	0
15/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	503930.0000	516420.0000	50.3930	51.6420	0
15/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/01/2024	IGOV On 01-February-24			Index Future	346.7330	347.4330	346.7330	347.4330	606
15/01/2024	IGOV On 02-May-24			Index Future	354.4420	355.1580	354.4420	355.1580	16
15/01/2024	IGOV On 01-August-24			Index Future	362.3520	363.0820	362.3520	363.0820	0
15/01/2024	IGOV On 07-November-24			Index Future	370.8960	371.6390	370.8960	371.6390	0
15/01/2024	IGOV On 06-February-25			Index Future	378.9290	379.6850	378.9290	379.6850	0
15/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.3970	8.3770	91.6030	91.6230	0
15/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3380	8.3450	91.6620	91.6550	0
15/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3080	8.3300	91.6920	91.6700	0
15/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2500	8.2460	91.7500	91.7540	0
15/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2200	8.2160	91.7800	91.7840	0
15/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0700	8.0880	91.9300	91.9120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.8580	92.1600	92.1420	0
15/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.4900	7.5390	92.5100	92.4610	0
15/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.3500	7.4300	92.6500	92.5700	0
15/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.2690	7.3460	92.7310	92.6540	0
15/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2200	7.2950	92.7800	92.7050	0
15/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.3600	7.4070	92.6400	92.5930	0
15/01/2024	R035 On 01-February-24			Bond Future	11.3866	11.3525	88.3074	88.4961	23,064
15/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	7.0100	16.4000	0.0070	0.0164	400
15/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4385.4200	4206.1800	4.3854	4.2062	0
15/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	264.2200	366.2700	0.2642	0.3663	400
15/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1752.3300	1665.7500	1.7523	1.6658	0
15/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4245.0600	4441.2800	4.2451	4.4413	0
15/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	24.8200	32.4100	0.0248	0.0324	0
15/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4295.0400	4491.0300	4.2950	4.4910	0
15/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	23.5100	30.8700	0.0235	0.0309	0
15/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4345.0200	4540.7900	4.3450	4.5408	0
15/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	22.2600	29.4000	0.0223	0.0294	0
15/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10424.6800	10613.3300	10.4247	10.6133	0
15/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	400
15/01/2024	R035 On 02-May-24			Bond Future	11.4769	11.4414	85.7376	85.9305	160,447
15/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1281.8600	1383.9100	1.2819	1.3839	0
15/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2856.6300	2765.7600	2.8566	2.7658	0
15/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1304.5400	1407.5500	1.3045	1.4076	0
15/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2823.7400	2733.8300	2.8237	2.7338	0
15/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1327.2600	1431.2300	1.3273	1.4312	0
15/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2790.9500	2702.0000	2.7910	2.7020	0
15/01/2024	R035 On 01-August-24			Bond Future	11.5693	11.5323	87.6300	87.8270	0
15/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3484.8800	3621.4500	3.4849	3.6215	0
15/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2321.8900	2261.4400	2.3219	2.2614	0
15/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3516.5700	3653.6700	3.5166	3.6537	0
15/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2301.4200	2241.5000	2.3014	2.2415	0
15/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3548.6300	3686.2700	3.5486	3.6863	0
15/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2281.3600	2221.9800	2.2814	2.2220	0
15/01/2024	R035 On 07-November-24			Bond Future	11.6893	11.6508	85.1562	85.3575	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4809.7400	4954.2600	4.8097	4.9543	0
15/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2357.0300	2300.2600	2.3570	2.3003	0
15/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4842.5500	4987.4700	4.8426	4.9875	0
15/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2339.8800	2283.5100	2.3399	2.2835	0
15/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4875.4300	5020.7600	4.8754	5.0208	0
15/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2322.8400	2266.8800	2.3228	2.2669	0
15/01/2024	R035 On 06-February-25			Bond Future	11.8154	11.7752	86.9772	87.1824	0
15/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5353.9600	5500.7400	5.3540	5.5007	0
15/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2397.8900	2339.4200	2.3979	2.3394	0
15/01/2024	R053 On 01-February-24			Bond Future	12.1920	12.1730	99.5586	99.7036	0
15/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5321.1600	5486.6300	5.3212	5.4866	0
15/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	59.3800	79.8800	0.0594	0.0799	0
15/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5386.8800	5551.7900	5.3869	5.5518	0
15/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	56.5800	76.5200	0.0566	0.0765	0
15/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5452.6100	5616.9600	5.4526	5.6170	0
15/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	53.8800	73.2600	0.0539	0.0733	0
15/01/2024	R053 On 02-May-24			Bond Future	12.2934	12.2737	95.8832	96.0315	5,189
15/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6410.0500	6557.6700	6.4101	6.5577	0
15/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1238.2100	1237.5600	1.2382	1.2376	0
15/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6462.3900	6610.2300	6.4624	6.6102	0
15/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1223.0300	1222.6000	1.2230	1.2226	0
15/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6514.8200	6662.8600	6.5148	6.6629	0
15/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1208.0400	1207.8100	1.2080	1.2078	0
15/01/2024	R053 On 01-August-24			Bond Future	12.3971	12.3766	97.9992	98.1505	0
15/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7424.5400	7560.2100	7.4245	7.5602	0
15/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2289.5000	2273.8100	2.2895	2.2738	0
15/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7472.6600	7608.5700	7.4727	7.6086	0
15/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2271.1600	2255.7100	2.2712	2.2557	0
15/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7520.8300	7656.9900	7.5208	7.6570	0
15/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2252.9700	2237.7700	2.2530	2.2378	0
15/01/2024	R053 On 07-November-24			Bond Future	12.5216	12.5003	94.4095	94.5640	0
15/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6177.4400	6293.9600	6.1774	6.2940	0
15/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4270.1500	4232.1900	4.2702	4.2322	0
15/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6219.4700	6336.3100	6.2195	6.3363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4242.5300	4204.8900	4.2425	4.2049	0
15/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6261.5900	6378.7400	6.2616	6.3787	0
15/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4215.0900	4177.7600	4.2151	4.1778	0
15/01/2024	R053 On 06-February-25			Bond Future	12.6462	12.6241	96.4261	96.5835	0
15/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7023.8400	7138.9500	7.0238	7.1390	0
15/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4978.0800	4935.7700	4.9781	4.9358	0
15/01/2024	R186 On 01-February-24			Bond Future	8.6937	8.6783	105.8317	105.8712	33,214
15/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2046.5200	2087.7400	2.0465	2.0877	0
15/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	2.7500	4.5100	0.0028	0.0045	0
15/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2071.3800	2112.5200	2.0714	2.1125	0
15/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	2.5800	4.2600	0.0026	0.0043	0
15/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2096.2300	2137.3000	2.0962	2.1373	0
15/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	2.4100	4.0200	0.0024	0.0040	0
15/01/2024	R186 On 02-May-24			Bond Future	8.6667	8.6496	108.1586	108.1991	72,887
15/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	118.4800	129.7800	0.1185	0.1298	0
15/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1735.1900	1706.0200	1.7352	1.7060	0
15/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	122.4700	134.0200	0.1225	0.1340	0
15/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1715.0600	1686.1400	1.7151	1.6861	0
15/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	126.5700	138.3700	0.1266	0.1384	0
15/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1695.0400	1666.3700	1.6950	1.6664	0
15/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2581.9000	2623.2100	2.5819	2.6232	2,030
15/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	104.6800	105.5200	0.1047	0.1055	0
15/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4029.5500	4070.9700	4.0296	4.0710	0
15/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	29.7300	30.6800	0.0297	0.0307	2,030
15/01/2024	R186 On 01-August-24			Bond Future	8.6301	8.6111	105.2372	105.2784	0
15/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1007.5800	1036.3700	1.0076	1.0364	0
15/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	899.8400	887.4700	0.8998	0.8875	0
15/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1020.8600	1049.8100	1.0209	1.0498	0
15/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	891.5400	879.3300	0.8915	0.8793	0
15/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1033.9100	1063.0100	1.0339	1.0630	0
15/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	883.0100	870.9500	0.8830	0.8710	0
15/01/2024	R186 On 07-November-24			Bond Future	8.6075	8.5860	107.6889	107.7306	44,528
15/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1721.1000	1753.4000	1.7211	1.7534	0
15/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	716.1800	706.7600	0.7162	0.7068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1735.0000	1767.3900	1.7350	1.7674	0
15/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	710.9700	701.6400	0.7110	0.7016	0
15/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1748.5700	1781.0500	1.7486	1.7811	0
15/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	705.4400	696.2000	0.7054	0.6962	0
15/01/2024	R186 On 06-February-25			Bond Future	8.5995	8.5750	104.6765	104.7187	0
15/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1568.8200	1598.8100	1.5688	1.5988	0
15/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	831.3700	819.1600	0.8314	0.8192	0
15/01/2024	R202 On 01-February-24			Bond Future	259.2637	259.8503	259.2637	259.8503	5,010
15/01/2024	R202 On 02-May-24			Bond Future	265.0280	265.6280	265.0280	265.6280	4,398
15/01/2024	R202 On 01-August-24			Bond Future	265.8402	266.4530	265.8402	266.4530	0
15/01/2024	R202 On 07-November-24			Bond Future	272.1036	272.7296	272.1036	272.7296	6
15/01/2024	R202 On 06-February-25			Bond Future	272.7507	273.3894	272.7507	273.3894	0
15/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5960.7000	6599.4400	5.9607	6.5994	0
15/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	R209 On 01-February-24			Bond Future	11.5190	11.4898	68.1773	68.3193	9,025
15/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2884.2100	3038.0500	2.8842	3.0381	0
15/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	55.5000	67.3300	0.0555	0.0673	0
15/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2927.0900	3080.6600	2.9271	3.0807	0
15/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	52.7400	64.3000	0.0527	0.0643	0
15/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2970.0300	3123.3400	2.9700	3.1233	0
15/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	50.1000	61.4000	0.0501	0.0614	0
15/01/2024	R209 On 02-May-24			Bond Future	11.6061	11.5758	66.5234	66.6687	7,178
15/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	880.8500	950.5800	0.8809	0.9506	0
15/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3013.6500	2938.1300	3.0137	2.9381	0
15/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	897.9700	968.4600	0.8980	0.9685	0
15/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2980.8100	2906.0500	2.9808	2.9061	0
15/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	915.2900	986.5400	0.9153	0.9865	0
15/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2948.2300	2874.2300	2.9482	2.8742	0
15/01/2024	R209 On 01-August-24			Bond Future	11.6956	11.6643	67.9916	68.1399	0
15/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2678.8900	2778.7300	2.6789	2.7787	0
15/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2282.4300	2233.9700	2.2824	2.2340	0
15/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2705.2600	2805.5500	2.7053	2.8056	0
15/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2262.0300	2214.0200	2.2620	2.2140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2731.9600	2832.6900	2.7320	2.8327	0
15/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2242.0000	2194.4300	2.2420	2.1944	0
15/01/2024	R209 On 07-November-24			Bond Future	11.8054	11.7728	66.4187	66.5702	5,237
15/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4141.8800	4251.0100	4.1419	4.2510	0
15/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2299.8400	2257.4800	2.2998	2.2575	0
15/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4170.0800	4279.5100	4.1701	4.2795	0
15/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2283.4100	2241.3500	2.2834	2.2414	0
15/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4198.5600	4308.3000	4.1986	4.3083	0
15/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2267.3100	2225.5600	2.2673	2.2256	0
15/01/2024	R209 On 06-February-25			Bond Future	11.9169	11.8832	67.8385	67.9930	0
15/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4712.0500	4822.7900	4.7121	4.8228	0
15/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2381.4500	2337.6900	2.3815	2.3377	0
15/01/2024	R210 On 01-February-24			Bond Future	234.6725	234.6338	234.6725	234.6338	476
15/01/2024	R210 On 02-May-24			Bond Future	236.6296	236.5904	236.6296	236.5904	198
15/01/2024	R210 On 01-August-24			Bond Future	241.9089	241.8684	241.9089	241.8684	0
15/01/2024	R210 On 07-November-24			Bond Future	244.2604	244.2179	244.2604	244.2179	60
15/01/2024	R210 On 06-February-25			Bond Future	249.5448	249.5005	249.5448	249.5005	0
15/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9934.7800	9890.4500	9.9348	9.8905	0
15/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2024	R213 On 01-February-24			Bond Future	10.2000	10.1705	87.2339	87.3651	22,519
15/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6342.8800	6474.6300	6.3429	6.4746	0
15/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.5400	1.1300	0.0005	0.0011	0
15/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6383.0800	6514.8100	6.3831	6.5148	0
15/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.5100	1.0800	0.0005	0.0011	0
15/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6423.2500	6554.9600	6.4233	6.5550	0
15/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.4800	1.0300	0.0005	0.0010	0
15/01/2024	R213 On 02-May-24			Bond Future	10.2570	10.2260	85.5936	85.7278	11,073
15/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1614.1700	1706.3000	1.6142	1.7063	0
15/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1514.5500	1472.5000	1.5146	1.4725	0
15/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1637.5900	1730.3200	1.6376	1.7303	0
15/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1494.7400	1453.2900	1.4947	1.4533	0
15/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1661.0100	1754.3100	1.6610	1.7543	0
15/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1474.9500	1434.0700	1.4750	1.4341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R213 On 01-August-24			Bond Future	10.3144	10.2819	87.4829	87.6199	0
15/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3493.3800	3600.9400	3.4934	3.6009	0
15/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1230.1000	1200.6800	1.2301	1.2007	0
15/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3521.9900	3629.8700	3.5220	3.6299	0
15/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1217.9400	1188.8400	1.2179	1.1888	0
15/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3550.6900	3658.8800	3.5507	3.6589	0
15/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1205.9000	1177.1100	1.2059	1.1771	0
15/01/2024	R213 On 07-November-24			Bond Future	10.4002	10.3661	85.9602	86.1001	16,191
15/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4565.4400	4675.6600	4.5654	4.6757	0
15/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1332.4100	1302.8200	1.3324	1.3028	0
15/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4593.8600	4704.3300	4.5939	4.7043	0
15/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1321.8700	1292.5300	1.3219	1.2925	0
15/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4622.6000	4733.3100	4.6226	4.7333	0
15/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1311.6800	1282.5800	1.3117	1.2826	0
15/01/2024	R213 On 06-February-25			Bond Future	10.4958	10.4599	87.7994	87.9418	0
15/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4812.3100	4921.2600	4.8123	4.9213	0
15/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1509.5700	1476.0300	1.5096	1.4760	0
15/01/2024	R214 On 01-February-24			Bond Future	11.9560	11.9370	63.5041	63.5983	5,981
15/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1269.8300	1390.3400	1.2698	1.3903	0
15/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	372.5500	398.9500	0.3726	0.3990	0
15/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1303.7500	1424.4400	1.3038	1.4244	0
15/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	358.2900	384.8700	0.3583	0.3849	0
15/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1338.1000	1458.9300	1.3381	1.4589	0
15/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	344.5100	371.2300	0.3445	0.3712	0
15/01/2024	R214 On 02-May-24			Bond Future	12.0450	12.0253	61.5963	61.6925	20,900
15/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	665.9600	711.4500	0.6660	0.7115	0
15/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3626.0600	3575.3100	3.6261	3.5753	0
15/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	680.1100	726.1600	0.6801	0.7262	0
15/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3587.7700	3537.5800	3.5878	3.5376	0
15/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	694.3500	740.9400	0.6944	0.7409	0
15/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3549.6300	3499.9800	3.5496	3.5000	0
15/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2054.4100	2132.9900	2.0544	2.1330	10,000
15/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1690.5600	1672.9000	1.6906	1.6729	0
15/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2109.4900	2188.8400	2.1095	2.1888	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1649.1300	1632.2400	1.6491	1.6322	0
15/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4463.0100	4559.6300	4.4630	4.5596	0
15/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	638.7100	639.0900	0.6387	0.6391	17,110
15/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6840.8300	6940.9000	6.8408	6.9409	0
15/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	264.0900	267.9200	0.2641	0.2679	17,110
15/01/2024	R214 On 01-August-24			Bond Future	12.1355	12.1151	62.9559	63.0541	0
15/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2652.1700	2723.7600	2.6522	2.7238	0
15/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2534.1100	2507.4900	2.5341	2.5075	0
15/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2678.5600	2750.4500	2.6786	2.7505	0
15/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2512.5000	2486.1800	2.5125	2.4862	0
15/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2704.8700	2777.0500	2.7049	2.7771	0
15/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2490.8700	2464.8400	2.4909	2.4648	0
15/01/2024	R214 On 07-November-24			Bond Future	12.2486	12.2275	61.1155	61.2158	0
15/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4119.1500	4196.0700	4.1192	4.1961	0
15/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2485.7600	2462.4000	2.4858	2.4624	0
15/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4147.3200	4224.4500	4.1473	4.2245	0
15/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2468.4600	2445.3100	2.4685	2.4453	0
15/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4175.5700	4252.8900	4.1756	4.2529	0
15/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2451.2800	2428.3200	2.4513	2.4283	0
15/01/2024	R214 On 06-February-25			Bond Future	12.3648	12.3430	62.4223	62.5245	0
15/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4559.9200	4635.2200	4.5599	4.6352	0
15/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2978.2500	2951.3500	2.9783	2.9514	0
15/01/2024	R248 On 01-February-24			Bond Future	12.1777	12.1638	77.3193	77.4020	55,377
15/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	17.0700	30.8000	0.0171	0.0308	0
15/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4237.4500	4168.5000	4.2375	4.1685	0
15/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	773.8300	887.4300	0.7738	0.8874	0
15/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	998.0900	1029.0100	0.9981	1.0290	0
15/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	802.3900	917.0400	0.8024	0.9170	0
15/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	967.0800	999.0500	0.9671	0.9991	0
15/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	831.5500	947.2000	0.8316	0.9472	0
15/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	936.7500	969.7200	0.9368	0.9697	0
15/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1300.4600	1424.7300	1.3005	1.4247	0
15/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	581.6500	623.2400	0.5817	0.6232	0
15/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5144.3800	5235.5800	5.1444	5.2356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	15.1000	23.6200	0.0151	0.0236	0
15/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6514.5900	6600.2500	6.5146	6.6003	0
15/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	3.3900	6.3700	0.0034	0.0064	0
15/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9081.6900	9164.6300	9.0817	9.1646	0
15/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.1500	0.4100	0.0002	0.0004	0
15/01/2024	R248 On 02-May-24			Bond Future	12.2743	12.2599	74.5715	74.6561	200,326
15/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	427.5600	459.3100	0.4276	0.4593	0
15/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5872.4500	5819.6200	5.8725	5.8196	0
15/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	496.6300	531.4900	0.4966	0.5315	0
15/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5545.5400	5495.8200	5.5455	5.4958	0
15/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	508.9100	544.3000	0.5089	0.5443	0
15/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5492.1600	5442.9700	5.4922	5.4430	0
15/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	521.2900	557.2100	0.5213	0.5572	0
15/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5438.9800	5390.3200	5.4390	5.3903	0
15/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2680.9400	2760.4200	2.6809	2.7604	0
15/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1952.4500	1947.3500	1.9525	1.9474	0
15/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5624.4300	5716.7000	5.6244	5.7167	0
15/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	752.4700	760.1600	0.7525	0.7602	0
15/01/2024	R248 On 01-August-24			Bond Future	12.3727	12.3578	76.2174	76.3037	13,000
15/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2950.5700	3017.5500	2.9506	3.0176	0
15/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3371.9300	3352.6000	3.3719	3.3526	0
15/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2980.9100	3048.1600	2.9809	3.0482	0
15/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3344.0900	3325.0300	3.3441	3.3250	0
15/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3011.1500	3078.6800	3.0112	3.0787	0
15/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3316.2300	3297.4500	3.3162	3.2975	0
15/01/2024	R248 On 07-November-24			Bond Future	12.4949	12.4794	73.5410	73.6290	0
15/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4798.1200	4869.8300	4.7981	4.8698	0
15/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3214.5100	3198.2100	3.2145	3.1982	0
15/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4831.2400	4903.1300	4.8312	4.9031	0
15/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3193.2000	3177.0800	3.1932	3.1771	0
15/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4864.1700	4936.2400	4.8642	4.9362	0
15/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3171.7800	3155.8400	3.1718	3.1558	0
15/01/2024	R248 On 06-February-25			Bond Future	12.6202	12.6041	75.1130	75.2026	0
15/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4757.1500	4823.6600	4.7572	4.8237	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4260.5000	4237.4500	4.2605	4.2375	0
15/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0