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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
24/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	2025 On 01-February-24			Bond Future	176.2308	176.4532	176.2308	176.4532	10,358
24/01/2024	2025 On 02-May-24			Bond Future	180.1305	180.3586	180.1305	180.3586	8,695
24/01/2024	2025 On 01-August-24			Bond Future	182.3122	182.5351	182.3122	182.5351	0
24/01/2024	2025 On 07-November-24			Bond Future	186.6006	186.8265	186.6006	186.8265	75
24/01/2024	2029 On 01-February-24			Bond Future	129.2282	129.3188	129.2282	129.3188	3,450
24/01/2024	2029 On 02-May-24			Bond Future	130.7237	130.8122	130.7237	130.8122	7,165
24/01/2024	2029 On 01-August-24			Bond Future	133.6370	133.7268	133.6370	133.7268	728
24/01/2024	2029 On 07-November-24			Bond Future	135.3821	135.4655	135.3821	135.4655	66
24/01/2024	2029 On 06-February-25			Bond Future	138.3157	138.3995	138.3157	138.3995	0
24/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5915.7400	5999.4800	5.9157	5.9995	0
24/01/2024	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
24/01/2024	2030 On 01-February-24			Bond Future	9.7146	9.7363	92.4846	92.3925	40,532
24/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	105.4000	99.8900	0.1054	0.0999	400
24/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	721.3600	807.9500	0.7214	0.8080	0
24/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	851.2300	797.5200	0.8512	0.7975	500
24/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	110.6800	149.0700	0.1107	0.1491	0
24/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	990.9700	931.0400	0.9910	0.9310	1,360
24/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	82.6000	114.7700	0.0826	0.1148	0
24/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1249.4300	1180.1000	1.2494	1.1801	500
24/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	48.2900	71.0600	0.0483	0.0711	0
24/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1519.9300	1443.2300	1.5199	1.4432	400
24/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	27.1900	42.5900	0.0272	0.0426	0
24/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1878.4300	1795.1500	1.8784	1.7952	200
24/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	12.4800	21.3000	0.0125	0.0213	0
24/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2812.4800	2722.0400	2.8125	2.7220	500
24/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	1.4200	3.0800	0.0014	0.0031	0
24/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5258.5500	5166.4600	5.2586	5.1665	0
24/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	700
24/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6470.2600	6378.1600	6.4703	6.3782	0
24/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
24/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6625.0700	6532.9700	6.6251	6.5330	0
24/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6663.7100	6571.6100	6.6637	6.5716	0
24/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6702.3400	6610.2400	6.7023	6.6102	0
24/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8154.0300	8061.9300	8.1540	8.0619	0
24/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
24/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8530.9000	8438.8000	8.5309	8.4388	0
24/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8568.4700	8476.3700	8.5685	8.4764	0
24/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9463.8500	9371.7500	9.4639	9.3718	0
24/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
24/01/2024	2030 On 02-May-24			Bond Future	9.7622	9.7850	94.5082	94.4144	131,982

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1091.3000	1055.6100	1.0913	1.0556	1,000
24/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1512.3600	1570.4000	1.5124	1.5704	0
24/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1402.3900	1359.7300	1.4024	1.3597	0
24/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1206.3300	1257.4000	1.2063	1.2574	0
24/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1425.0400	1381.9100	1.4250	1.3819	0
24/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1188.0200	1238.6200	1.1880	1.2386	0
24/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1447.6900	1404.0900	1.4477	1.4041	0
24/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1169.7300	1219.8600	1.1697	1.2199	0
24/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2298.8800	2240.6200	2.2989	2.2406	1,000
24/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	682.5600	718.0300	0.6826	0.7180	0
24/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3743.6100	3669.4900	3.7436	3.6695	500
24/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	301.7700	321.3800	0.3018	0.3214	0
24/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4428.9300	4349.8700	4.4289	4.3499	1,080
24/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	207.6500	222.3200	0.2077	0.2223	0
24/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5491.4300	5406.9500	5.4914	5.4070	500
24/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	116.8900	126.1400	0.1169	0.1261	0
24/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8452.0500	8360.4200	8.4521	8.3604	0
24/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.9700	22.0700	0.0200	0.0221	1,000
24/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10022.6800	9929.6300	10.0227	9.9296	0
24/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.3600	6.0400	0.0054	0.0060	1,080
24/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12702.5500	12608.8800	12.7026	12.6089	0
24/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.3700	0.4300	0.0004	0.0004	500
24/01/2024	2030 On 01-August-24			Bond Future	9.8109	9.8351	92.5861	92.4899	0
24/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3186.2400	3125.0700	3.1862	3.1251	0
24/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1000.8300	1035.8700	1.0008	1.0359	0
24/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3213.8800	3152.4400	3.2139	3.1524	0
24/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	989.9800	1024.7500	0.9900	1.0248	0
24/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3241.6200	3179.9000	3.2416	3.1799	0
24/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	979.2400	1013.7300	0.9792	1.0137	0
24/01/2024	2030 On 07-November-24			Bond Future	9.8734	9.8995	94.7390	94.6394	1,652
24/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4248.3500	4179.8100	4.2484	4.1798	0
24/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1013.2400	1044.3000	1.0132	1.0443	0
24/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4276.0700	4207.3200	4.2761	4.2073	0
24/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1004.4500	1035.3000	1.0045	1.0353	0

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24/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4303.8300	4234.8700	4.3038	4.2349	0
24/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	995.7300	1026.3700	0.9957	1.0264	0
24/01/2024	2030 On 06-February-25			Bond Future	9.9436	9.9716	92.7589	92.6562	0
24/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3958.5900	3891.7300	3.9586	3.8917	0
24/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1305.7100	1341.5800	1.3057	1.3416	0
24/01/2024	2032 On 01-February-24			Bond Future	10.5921	10.6199	90.3110	90.1742	22,601
24/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	1,200
24/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2926.8100	3063.5500	2.9268	3.0636	0
24/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	392.6500	352.1400	0.3927	0.3521	500
24/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	402.9400	499.1700	0.4029	0.4992	0
24/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	957.1600	874.3700	0.9572	0.8744	1,200
24/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	135.7800	189.7300	0.1358	0.1897	0
24/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1036.2000	948.9000	1.0362	0.9489	200
24/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	117.6600	167.1000	0.1177	0.1671	0
24/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1327.3700	1226.0400	1.3274	1.2260	0
24/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	69.8600	105.2700	0.0699	0.1053	17,000
24/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1545.8900	1436.3700	1.5459	1.4364	8,500
24/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	47.3100	74.5300	0.0473	0.0745	0
24/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2416.2000	2287.9800	2.4162	2.2880	500
24/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	9.5400	18.0600	0.0095	0.0181	0
24/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3536.9600	3401.6900	3.5370	3.4017	0
24/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	1.0200	2.4900	0.0010	0.0025	17,000
24/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3629.9900	3494.5100	3.6300	3.4945	0
24/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.8300	2.0900	0.0008	0.0021	8,500
24/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4554.0900	4417.5900	4.5541	4.4176	0
24/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.1100	0.3500	0.0001	0.0004	8,500
24/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5465.5100	5328.8200	5.4655	5.3288	0
24/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	200
24/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5826.4400	5689.7200	5.8264	5.6897	0
24/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
24/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5871.4100	5734.6800	5.8714	5.7347	0
24/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
24/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5916.3400	5779.6200	5.9163	5.7796	0
24/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0

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24/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6586.5300	6449.7900	6.5865	6.4498	0
24/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8768.9100	8632.1700	8.7689	8.6322	0
24/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
24/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9281.1200	9144.3800	9.2811	9.1444	0
24/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
24/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9746.7800	9610.0400	9.7468	9.6100	0
24/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/01/2024	2032 On 02-May-24			Bond Future	10.6678	10.6968	88.1253	87.9860	144,690
24/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	920.3300	878.4400	0.9203	0.8784	1,000
24/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2416.7300	2514.2000	2.4167	2.5142	0
24/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1284.5500	1231.0500	1.2846	1.2311	0
24/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1901.8000	1987.6600	1.9018	1.9877	0
24/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1307.1200	1252.9600	1.3071	1.2530	0
24/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1875.8500	1961.0500	1.8759	1.9611	0
24/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1330.0900	1275.2700	1.3301	1.2753	0
24/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1850.3500	1934.8900	1.8504	1.9349	0
24/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1353.1000	1297.6300	1.3531	1.2976	500
24/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1824.9100	1908.8000	1.8249	1.9088	0
24/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1399.8000	1342.9900	1.3998	1.3430	500
24/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1774.8300	1857.3800	1.7748	1.8574	0
24/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1545.3400	1484.5500	1.5453	1.4846	1,550
24/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1630.8500	1709.4200	1.6309	1.7094	0
24/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2117.4600	2042.9600	2.1175	2.0430	1,000
24/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1199.3300	1264.1900	1.1993	1.2642	0
24/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2841.8300	2753.4800	2.8418	2.7535	500
24/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	841.5100	892.5200	0.8415	0.8925	0
24/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3252.6600	3157.8100	3.2527	3.1578	0
24/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	694.7000	739.2100	0.6947	0.7392	500
24/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3755.8800	3654.1700	3.7559	3.6542	1,550
24/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	553.3000	590.9500	0.5533	0.5910	0
24/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5530.7600	5412.0100	5.5308	5.4120	0
24/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	254.5000	275.1100	0.2545	0.2751	500
24/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9963.2400	9827.6200	9.9632	9.8276	0

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24/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	33.0700	36.8100	0.0331	0.0368	1,000
24/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11085.3500	10948.0000	11.0854	10.9480	0
24/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	15.8900	17.9000	0.0159	0.0179	500
24/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11760.3300	11622.3100	11.7603	11.6223	0
24/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.9300	11.2700	0.0099	0.0113	1,550
24/01/2024	2032 On 01-August-24			Bond Future	10.7451	10.7756	90.0680	89.9252	0
24/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3329.7400	3245.9700	3.3297	3.2460	0
24/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1546.1600	1605.1900	1.5462	1.6052	0
24/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3360.0200	3275.8300	3.3600	3.2758	0
24/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1530.7300	1589.3400	1.5307	1.5893	0
24/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3390.4000	3305.8000	3.3904	3.3058	0
24/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1515.4300	1573.6300	1.5154	1.5736	0
24/01/2024	2032 On 07-November-24			Bond Future	10.8460	10.8782	87.9956	87.8484	1,526
24/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4396.1500	4302.4700	4.3962	4.3025	0
24/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1604.6800	1658.2800	1.6047	1.6583	0
24/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4426.8000	4332.7800	4.4268	4.3328	0
24/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1591.5400	1644.8000	1.5915	1.6448	0
24/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4457.5100	4363.1700	4.4575	4.3632	0
24/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1578.5000	1631.4400	1.5785	1.6314	0
24/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4928.5400	4829.4800	4.9285	4.8295	1,615
24/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1396.6600	1444.8800	1.3967	1.4449	0
24/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10874.6700	10741.3300	10.8747	10.7413	0
24/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	304.4600	318.4000	0.3045	0.3184	1,615
24/01/2024	2032 On 06-February-25			Bond Future	10.9514	10.9855	89.8798	89.7284	0
24/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4874.7700	4774.2200	4.8748	4.7742	0
24/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1542.7600	1593.6000	1.5428	1.5936	0
24/01/2024	2033 On 01-February-24			Bond Future	122.0204	122.3943	122.0204	122.3943	2,719
24/01/2024	2033 On 02-May-24			Bond Future	123.2552	123.6378	123.2552	123.6378	1,320
24/01/2024	2033 On 01-August-24			Bond Future	126.0021	126.3927	126.0021	126.3927	5,737
24/01/2024	2033 On 07-November-24			Bond Future	127.4709	127.8616	127.4709	127.8616	0
24/01/2024	2033 On 06-February-25			Bond Future	130.2333	130.6310	130.2333	130.6310	0
24/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5293.2600	5690.9800	5.2933	5.6910	0
24/01/2024	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
24/01/2024	2037 On 01-February-24			Bond Future	11.8243	11.8477	78.3488	78.2202	81,580
24/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1536.5900	1448.2400	1.5366	1.4482	2,500
24/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	97.9000	138.1300	0.0979	0.1381	0
24/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2616.3300	2499.1700	2.6163	2.4992	0
24/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	15.7000	27.1200	0.0157	0.0271	0
24/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2667.1500	2549.2500	2.6672	2.5493	0
24/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	14.3200	25.0000	0.0143	0.0250	0
24/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2718.0300	2599.4100	2.7180	2.5994	0
24/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	13.0500	23.0100	0.0131	0.0230	0
24/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5739.5300	5610.9900	5.7395	5.6110	0
24/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	2,500
24/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10409.1500	10280.5700	10.4092	10.2806	0
24/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
24/01/2024	2037 On 02-May-24			Bond Future	11.9290	11.9533	80.0631	79.9320	81,784
24/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	723.8800	695.5600	0.7239	0.6956	0
24/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3487.1200	3589.8500	3.4871	3.5899	0
24/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	740.1900	711.3700	0.7402	0.7114	0
24/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3446.6800	3548.9100	3.4467	3.5489	0
24/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	756.7500	727.4100	0.7568	0.7274	0
24/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3406.5400	3508.2500	3.4065	3.5083	0
24/01/2024	2037 On 01-August-24			Bond Future	12.0385	12.0638	77.5722	77.4379	72,241
24/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2816.8200	2752.7300	2.8168	2.7527	0
24/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2544.1100	2614.3300	2.5441	2.6143	0
24/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2846.3400	2781.8300	2.8463	2.7818	0
24/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2520.8600	2590.6600	2.5209	2.5907	0
24/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2876.2200	2811.3000	2.8762	2.8113	1,383
24/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2498.0200	2567.4100	2.4980	2.5674	0
24/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6602.2600	6501.5700	6.6023	6.5016	0
24/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	919.9900	953.6100	0.9200	0.9536	1,383
24/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9168.7400	9054.8800	9.1687	9.0549	0
24/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	495.0300	515.4800	0.4950	0.5155	1,383
24/01/2024	2037 On 07-November-24			Bond Future	12.1625	12.1891	79.3753	79.2368	9,175
24/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4520.9900	4441.5900	4.5210	4.4416	0
24/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2439.0300	2498.0500	2.4390	2.4981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4553.1000	4473.3900	4.5531	4.4734	0
24/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2421.0900	2479.8000	2.4211	2.4798	0
24/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4585.5600	4505.5400	4.5856	4.5055	0
24/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2403.5400	2461.9400	2.4035	2.4619	0
24/01/2024	2037 On 06-February-25			Bond Future	12.2892	12.3170	76.8146	76.6724	0
24/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5171.1200	5088.2800	5.1711	5.0883	0
24/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2817.2500	2876.6100	2.8173	2.8766	0
24/01/2024	2038 On 01-February-24			Bond Future	131.0300	131.8560	131.0300	131.8560	779
24/01/2024	2038 On 02-May-24			Bond Future	133.9294	134.7743	133.9294	134.7743	5,213
24/01/2024	2038 On 01-August-24			Bond Future	134.8524	135.7049	134.8524	135.7049	0
24/01/2024	2038 On 07-November-24			Bond Future	138.0239	138.8949	138.0239	138.8949	0
24/01/2024	2038 On 06-February-25			Bond Future	138.9000	139.7780	138.9000	139.7780	0
24/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3670.0300	4548.0100	3.6700	4.5480	0
24/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2040 On 01-February-24			Bond Future	12.1497	12.1733	78.1552	78.0191	26,562
24/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1097.8400	1031.1900	1.0978	1.0312	0
24/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	238.7900	308.1800	0.2388	0.3082	0
24/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1225.9200	1152.3000	1.2259	1.1523	0
24/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	197.1900	259.6100	0.1972	0.2596	0
24/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1269.8900	1193.9800	1.2699	1.1940	0
24/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	184.7300	244.8600	0.1847	0.2449	0
24/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1314.4100	1236.2500	1.3144	1.2363	0
24/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	172.8800	230.7600	0.1729	0.2308	0
24/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4145.9800	4011.7900	4.1460	4.0118	0
24/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	1.4500	3.3000	0.0015	0.0033	0
24/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9148.5000	9012.4600	9.1485	9.0125	0
24/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2040 On 02-May-24			Bond Future	12.2598	12.2843	79.8652	79.7265	131,683
24/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	540.5400	518.2200	0.5405	0.5182	0
24/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4430.4400	4546.7600	4.4304	4.5468	0
24/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	554.0000	531.2200	0.5540	0.5312	0
24/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4382.7100	4498.5700	4.3827	4.4986	0
24/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	567.8200	544.5700	0.5678	0.5446	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4335.4200	4450.8100	4.3354	4.4508	0
24/01/2024	2040 On 01-August-24			Bond Future	12.3749	12.4004	77.1196	76.9775	2,992
24/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2615.2300	2551.9600	2.6152	2.5520	0
24/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2922.5400	3001.3900	2.9225	3.0014	0
24/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2644.5000	2580.7800	2.6445	2.5808	0
24/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2895.6800	2974.0800	2.8957	2.9741	0
24/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2674.1400	2609.9600	2.6741	2.6100	0
24/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2869.2600	2947.2000	2.8693	2.9472	0
24/01/2024	2040 On 07-November-24			Bond Future	12.5041	12.5308	78.9119	78.7656	8,697
24/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4589.2800	4507.8200	4.5893	4.5078	0
24/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2780.9500	2845.8500	2.7810	2.8459	0
24/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4622.2200	4540.4400	4.6222	4.5404	0
24/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2761.0800	2825.6600	2.7611	2.8257	0
24/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4655.2500	4573.1400	4.6553	4.5731	0
24/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2741.3600	2805.6100	2.7414	2.8056	0
24/01/2024	2040 On 06-February-25			Bond Future	12.6354	12.6634	76.0904	75.9401	0
24/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4971.6600	4888.5300	4.9717	4.8885	0
24/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3306.6000	3373.7900	3.3066	3.3738	0
24/01/2024	2044 On 01-February-24			Bond Future	12.2545	12.2830	74.1980	74.0331	21,990
24/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	616.6400	567.7200	0.6166	0.5677	0
24/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	526.7600	642.7800	0.5268	0.6428	0
24/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	648.0500	596.5700	0.6481	0.5966	0
24/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	500.4600	613.9200	0.5005	0.6139	0
24/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	680.2900	626.2000	0.6803	0.6262	0
24/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	475.0700	585.9200	0.4751	0.5859	0
24/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4113.7300	3951.2200	4.1137	3.9512	0
24/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	1.8300	4.2600	0.0018	0.0043	15,000
24/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5405.1100	5240.4400	5.4051	5.2404	0
24/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.1300	0.4000	0.0001	0.0004	5,000
24/01/2024	2044 On 02-May-24			Bond Future	12.3617	12.3913	75.8215	75.6533	78,007
24/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	455.6400	430.7300	0.4556	0.4307	0
24/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4707.0000	4850.3400	4.7070	4.8503	0
24/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	467.8400	442.3800	0.4678	0.4424	0
24/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4656.6800	4799.4700	4.6567	4.7995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	480.3800	454.3600	0.4804	0.4544	0
24/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4606.7800	4749.0100	4.6068	4.7490	0
24/01/2024	2044 On 01-August-24			Bond Future	12.4737	12.5044	73.1119	72.9396	26,240
24/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2272.7200	2202.1600	2.2727	2.2022	0
24/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3372.7500	3474.4600	3.3728	3.4745	0
24/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2300.0300	2228.9100	2.3000	2.2289	0
24/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3342.5900	3443.7400	3.3426	3.4437	0
24/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2327.4900	2255.8200	2.3275	2.2558	0
24/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3312.6400	3413.2400	3.3126	3.4132	0
24/01/2024	2044 On 07-November-24			Bond Future	12.5987	12.6309	74.8110	74.6338	0
24/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4452.4100	4353.6200	4.4524	4.3536	0
24/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2821.5800	2900.0000	2.8216	2.9000	0
24/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4485.1600	4385.9700	4.4852	4.3860	0
24/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2801.2600	2879.2800	2.8013	2.8793	0
24/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4517.7400	4418.1400	4.5177	4.4181	0
24/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2780.8400	2858.4500	2.7808	2.8585	0
24/01/2024	2044 On 06-February-25			Bond Future	12.7254	12.7590	72.0269	71.8451	0
24/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4981.9300	4880.9700	4.9819	4.8810	0
24/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3414.1200	3494.9400	3.4141	3.4949	0
24/01/2024	2046 On 01-February-24			Bond Future	115.7269	116.0161	115.7269	116.0161	11,523
24/01/2024	2046 On 02-May-24			Bond Future	116.1444	116.4332	116.1444	116.4332	15,355
24/01/2024	2046 On 01-August-24			Bond Future	118.7326	119.0274	118.7326	119.0274	0
24/01/2024	2046 On 07-November-24			Bond Future	119.3275	119.6170	119.3275	119.6170	0
24/01/2024	2046 On 06-February-25			Bond Future	121.9121	122.2066	121.9121	122.2066	0
24/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7902.1000	8196.5800	7.9021	8.1966	0
24/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	2050 On 01-February-24			Bond Future	115.2686	115.6000	115.2686	115.6000	9,650
24/01/2024	2050 On 02-May-24			Bond Future	117.8194	118.1585	117.8194	118.1585	13,039
24/01/2024	2050 On 01-August-24			Bond Future	118.1483	118.4838	118.1483	118.4838	0
24/01/2024	2050 On 07-November-24			Bond Future	120.9268	121.2688	120.9268	121.2688	0
24/01/2024	2050 On 06-February-25			Bond Future	121.1901	121.5266	121.1901	121.5266	0
24/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5590.1300	5926.6100	5.5901	5.9266	0
24/01/2024	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
24/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	AL37 On 01-February-24			Index Future	947.0600	946.1890	947.0600	946.1890	0
24/01/2024	AL37 On 02-May-24			Index Future	967.7820	966.8930	967.7820	966.8930	0
24/01/2024	AL37 On 01-August-24			Index Future	989.1210	988.2110	989.1210	988.2110	0
24/01/2024	AL37 On 07-November-24			Index Future	1012.1530	1011.2180	1012.1530	1,011.2180	0
24/01/2024	AL37 On 06-February-25			Index Future	1033.8780	1032.9190	1033.8780	1,032.9190	0
24/01/2024	AL7T On 01-February-24			Index Future	1097.0450	1095.8750	1097.0450	1,095.8750	0
24/01/2024	AL7T On 02-May-24			Index Future	1121.0480	1119.8550	1121.0480	1,119.8550	0
24/01/2024	AL7T On 01-August-24			Index Future	1145.7670	1144.5450	1145.7670	1,144.5450	0
24/01/2024	AL7T On 07-November-24			Index Future	1172.4460	1171.1910	1172.4460	1,171.1910	0
24/01/2024	AL7T On 06-February-25			Index Future	1197.6110	1196.3260	1197.6110	1,196.3260	0
24/01/2024	ALBI On 01-February-24			Index Future	949.3580	948.1900	949.3580	948.1900	66
24/01/2024	ALBI On 02-May-24			Index Future	970.1300	968.9380	970.1300	968.9380	38
24/01/2024	ALBI On 01-August-24			Index Future	991.5210	990.3000	991.5210	990.3000	0
24/01/2024	ALBI On 07-November-24			Index Future	1014.6090	1013.3560	1014.6090	1,013.3560	0
24/01/2024	ALBI On 06-February-25			Index Future	1036.3860	1035.1030	1036.3860	1,035.1030	0
24/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	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
24/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	ES33 On 01-February-24			Bond Future	12.1870	12.2065	76.8364	76.7475	0
24/01/2024	ES33 On 02-May-24			Bond Future	12.3153	12.3357	74.7384	74.6478	0
24/01/2024	ES33 On 01-August-24			Bond Future	12.4467	12.4680	76.4038	76.3108	0
24/01/2024	ES33 On 07-November-24			Bond Future	12.6111	12.6337	74.3969	74.3006	0
24/01/2024	ES33 On 06-February-25			Bond Future	12.7816	12.8055	76.0060	75.9069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2274.3700	2175.2700	2.2744	2.1753	0
24/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	ES42 On 01-February-24			Bond Future	12.7561	12.7704	72.5254	72.4503	0
24/01/2024	ES42 On 02-May-24			Bond Future	12.8814	12.8961	69.8679	69.7914	0
24/01/2024	ES42 On 01-August-24			Bond Future	13.0069	13.0223	71.4243	71.3458	0
24/01/2024	ES42 On 07-November-24			Bond Future	13.1588	13.1750	68.8344	68.7531	0
24/01/2024	ES42 On 06-February-25			Bond Future	13.3084	13.3254	70.3212	70.2373	0
24/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1927.6800	1843.8400	1.9277	1.8438	0
24/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-February-24			GOVI	935.8150	934.6120	935.8150	934.6120	51
24/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	558350.0000	546320.0000	55.8350	54.6320	0
24/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	558250.0000	546220.0000	55.8250	54.6220	0
24/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	558150.0000	546120.0000	55.8150	54.6120	0
24/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 02-May-24			GOVI	956.2900	955.0630	956.2900	955.0630	672
24/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	53200.0000	40930.0000	5.3200	4.0930	0
24/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	53100.0000	40830.0000	5.3100	4.0830	0
24/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	53000.0000	40730.0000	5.3000	4.0730	0
24/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-August-24			GOVI	977.3760	976.1200	977.3760	976.1200	0
24/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	340060.0000	327500.0000	34.0060	32.7500	0
24/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	339960.0000	327400.0000	33.9960	32.7400	0
24/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	339860.0000	327300.0000	33.9860	32.7300	0
24/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 07-November-24			GOVI	1000.1340	998.8450	1000.1340	998.8450	0
24/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	513540.0000	500650.0000	51.3540	50.0650	0
24/01/2024	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
24/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	513440.0000	500550.0000	51.3440	50.0550	0
24/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	513340.0000	500450.0000	51.3340	50.0450	0
24/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GOVI On 06-February-25			GOVI	1021.6010	1020.2810	1021.6010	1,020.2810	0
24/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	496010.0000	482810.0000	49.6010	48.2810	0
24/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/01/2024	IGOV On 01-February-24			Index Future	345.4740	346.7990	345.4740	346.7990	192
24/01/2024	IGOV On 02-May-24			Index Future	353.1180	354.4730	353.1180	354.4730	430
24/01/2024	IGOV On 01-August-24			Index Future	360.9880	362.3730	360.9880	362.3730	0
24/01/2024	IGOV On 07-November-24			Index Future	369.4820	370.8980	369.4820	370.8980	0
24/01/2024	IGOV On 06-February-25			Index Future	377.4930	378.9380	377.4930	378.9380	0
24/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
24/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3540	8.3510	91.6460	91.6490	0
24/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3520	91.6500	91.6480	0
24/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2680	8.2700	91.7320	91.7300	0
24/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2300	91.7700	91.7700	0
24/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1000	8.1000	91.9000	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
24/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1000	8.1010	91.9000	91.8990	0
24/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9000	7.9040	92.1000	92.0960	0
24/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6080	7.6090	92.3920	92.3910	0
24/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5600	7.5620	92.4400	92.4380	0
24/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3790	7.3820	92.6210	92.6180	0
24/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4110	7.4100	92.5890	92.5900	0
24/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4800	7.4690	92.5200	92.5310	0
24/01/2024	R035 On 01-February-24			Bond Future	11.3842	11.3978	88.3207	88.2461	18,035
24/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0500	0.0900	0.0001	0.0001	400
24/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4365.2300	4439.8300	4.3652	4.4398	0
24/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	75.6300	81.9300	0.0756	0.0819	400
24/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1550.5100	1631.3700	1.5505	1.6314	0
24/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4234.0500	4160.2100	4.2341	4.1602	0
24/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.5800	1.3000	0.0006	0.0013	0
24/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4285.2800	4211.3700	4.2853	4.2114	0
24/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.5200	1.1700	0.0005	0.0012	0
24/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4336.4500	4262.4900	4.3365	4.2625	0
24/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.4600	1.0600	0.0005	0.0011	0
24/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10437.9100	10363.3500	10.4379	10.3634	0
24/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
24/01/2024	R035 On 02-May-24			Bond Future	11.4761	11.4901	85.7421	85.6662	159,043
24/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1114.1700	1094.5700	1.1142	1.0946	0
24/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2684.5000	2740.7100	2.6845	2.7407	0
24/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1136.1500	1116.2300	1.1362	1.1162	0
24/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2650.9100	2706.8000	2.6509	2.7068	0
24/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1158.2100	1137.9700	1.1582	1.1380	0
24/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2617.4600	2673.0300	2.6175	2.6730	0
24/01/2024	R035 On 01-August-24			Bond Future	11.5688	11.5835	87.6324	87.5545	0
24/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3231.6700	3192.9700	3.2317	3.1930	0
24/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2066.2900	2105.5400	2.0663	2.1055	0
24/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3263.7100	3224.7600	3.2637	3.2248	0
24/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2046.1700	2085.1700	2.0462	2.0852	0
24/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3295.8700	3256.6900	3.2959	3.2567	0
24/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2026.2100	2064.9800	2.0262	2.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R035 On 07-November-24			Bond Future	11.6895	11.7050	85.1553	85.0746	19,875
24/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4652.5900	4606.8500	4.6526	4.6069	0
24/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2200.7700	2235.8100	2.2008	2.2358	0
24/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4685.6600	4639.7300	4.6857	4.6397	0
24/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2183.8800	2218.7300	2.1839	2.2187	0
24/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4718.8100	4672.6900	4.7188	4.6727	0
24/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2167.1100	2201.7700	2.1671	2.2018	0
24/01/2024	R035 On 06-February-25			Bond Future	11.8150	11.8314	86.9792	86.8957	0
24/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5081.7800	5031.5300	5.0818	5.0315	0
24/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2123.7200	2156.9600	2.1237	2.1570	0
24/01/2024	R053 On 01-February-24			Bond Future	12.1894	12.2230	99.5786	99.3228	0
24/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5284.9800	5033.4900	5.2850	5.0335	0
24/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	3.1700	7.4900	0.0032	0.0075	0
24/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5353.2000	5101.3900	5.3532	5.1014	0
24/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	2.8700	6.8700	0.0029	0.0069	0
24/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5421.3700	5169.2600	5.4214	5.1693	0
24/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	2.6100	6.3100	0.0026	0.0063	0
24/01/2024	R053 On 02-May-24			Bond Future	12.2921	12.3270	95.8932	95.6323	5,189
24/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6123.7300	5932.4200	6.1237	5.9324	0
24/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	941.8400	1011.4800	0.9418	1.0115	0
24/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6177.9400	5985.8800	6.1779	5.9859	0
24/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	928.5300	997.4200	0.9285	0.9974	0
24/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6232.0900	6039.2700	6.2321	6.0393	0
24/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	915.2600	983.3900	0.9153	0.9834	0
24/01/2024	R053 On 01-August-24			Bond Future	12.3960	12.4323	98.0071	97.7399	0
24/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7071.1000	6890.5600	7.0711	6.8906	0
24/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1928.1600	2014.8400	1.9282	2.0148	0
24/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7120.3200	6939.1900	7.1203	6.9392	0
24/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1910.9200	1997.0100	1.9109	1.9970	0
24/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7169.6000	6987.8800	7.1696	6.9879	0
24/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1893.8400	1979.3400	1.8938	1.9793	0
24/01/2024	R053 On 07-November-24			Bond Future	12.5210	12.5590	94.4138	94.1392	0
24/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5866.9000	5714.9700	5.8669	5.7150	0
24/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	3955.3400	4078.0100	3.9553	4.0780	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5909.2400	5756.7000	5.9092	5.7567	0
24/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	3928.0300	4050.0900	3.9280	4.0501	0
24/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5951.6900	5798.5400	5.9517	5.7985	0
24/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3900.9200	4022.3700	3.9009	4.0224	0
24/01/2024	R053 On 06-February-25			Bond Future	12.6451	12.6848	96.4339	96.1523	0
24/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6593.9400	6436.7900	6.5939	6.4368	0
24/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4540.3600	4664.8100	4.5404	4.6648	0
24/01/2024	R186 On 01-February-24			Bond Future	8.6796	8.7199	105.8680	105.7645	32,993
24/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2080.1200	1976.6700	2.0801	1.9767	0
24/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	0
24/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2105.1400	2001.6900	2.1051	2.0017	0
24/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0200	0.1100	0.0000	0.0001	0
24/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2130.1600	2026.7000	2.1302	2.0267	0
24/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0200	0.1000	0.0000	0.0001	0
24/01/2024	R186 On 02-May-24			Bond Future	8.6558	8.7004	108.1844	108.0791	84,371
24/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	93.5900	81.8400	0.0936	0.0818	0
24/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1684.4600	1778.0400	1.6845	1.7780	0
24/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	97.1400	85.0200	0.0971	0.0850	0
24/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1663.8900	1757.1000	1.6639	1.7571	0
24/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	100.7800	88.2900	0.1008	0.0883	0
24/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1643.4100	1736.2500	1.6434	1.7363	0
24/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2579.7400	2485.7600	2.5797	2.4858	2,030
24/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	76.6800	88.0300	0.0767	0.0880	0
24/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4044.3900	3942.3800	4.0444	3.9424	0
24/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	18.7300	22.0500	0.0187	0.0221	2,030
24/01/2024	R186 On 01-August-24			Bond Future	8.6192	8.6692	105.2609	105.1527	0
24/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	908.4500	854.5800	0.9085	0.8546	0
24/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	777.0600	831.3300	0.7771	0.8313	0
24/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	921.5500	867.2400	0.9216	0.8672	0
24/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	768.5800	822.4100	0.7686	0.8224	0
24/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	934.7300	879.9900	0.9347	0.8800	0
24/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	760.1800	813.5800	0.7602	0.8136	0
24/01/2024	R186 On 07-November-24			Bond Future	8.5972	8.6551	107.7088	107.5968	44,528
24/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1663.5300	1593.0400	1.6635	1.5930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	638.7100	680.2000	0.6387	0.6802	0
24/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1677.6200	1606.8600	1.6776	1.6069	0
24/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	633.6900	674.9100	0.6337	0.6749	0
24/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1691.7400	1620.7100	1.6917	1.6207	0
24/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	628.7100	669.6600	0.6287	0.6697	0
24/01/2024	R186 On 06-February-25			Bond Future	8.5857	8.6528	104.7004	104.5849	0
24/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1525.6300	1457.0900	1.5256	1.4571	0
24/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	764.3000	811.2800	0.7643	0.8113	0
24/01/2024	R202 On 01-February-24			Bond Future	259.1431	259.9494	259.1431	259.9494	4,741
24/01/2024	R202 On 02-May-24			Bond Future	264.8774	265.7026	264.8774	265.7026	4,858
24/01/2024	R202 On 01-August-24			Bond Future	265.7022	266.5225	265.7022	266.5225	0
24/01/2024	R202 On 07-November-24			Bond Future	271.9516	272.7878	271.9516	272.7878	6
24/01/2024	R202 On 06-February-25			Bond Future	272.6313	273.4571	272.6313	273.4571	0
24/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5841.3000	6667.0900	5.8413	6.6671	0
24/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R209 On 01-February-24			Bond Future	11.5332	11.5513	68.1088	68.0210	3,872
24/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2765.8600	2682.6900	2.7659	2.6827	0
24/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	5.7000	10.3200	0.0057	0.0103	0
24/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2810.9700	2727.4700	2.8110	2.7275	0
24/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	5.1700	9.4600	0.0052	0.0095	0
24/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2856.0600	2772.2500	2.8561	2.7723	0
24/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	4.6800	8.6600	0.0047	0.0087	0
24/01/2024	R209 On 02-May-24			Bond Future	11.6223	11.6410	66.4463	66.3568	13,366
24/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	677.6300	658.2700	0.6776	0.6583	0
24/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2887.5900	2957.6700	2.8876	2.9577	0
24/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	692.8300	673.1300	0.6928	0.6731	0
24/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2852.8300	2922.5700	2.8528	2.9226	0
24/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	708.1400	688.0700	0.7081	0.6881	0
24/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2818.2400	2887.6100	2.8182	2.8876	0
24/01/2024	R209 On 01-August-24			Bond Future	11.7127	11.7322	67.9110	67.8193	1,690
24/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2474.1400	2431.0800	2.4741	2.4311	0
24/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2158.2500	2206.9100	2.1583	2.2069	0
24/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2500.7300	2457.3800	2.5007	2.4574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2138.0700	2186.4400	2.1381	2.1864	0
24/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2527.2600	2483.6200	2.5273	2.4836	0
24/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2117.8700	2165.9500	2.1179	2.1660	0
24/01/2024	R209 On 07-November-24			Bond Future	11.8237	11.8442	66.3335	66.2388	5,237
24/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3856.3000	3802.9800	3.8563	3.8030	0
24/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2099.4000	2140.7800	2.0994	2.1408	0
24/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3884.6700	3831.1300	3.8847	3.8311	0
24/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2083.1400	2124.3000	2.0831	2.1243	0
24/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3913.3300	3859.5700	3.9133	3.8596	0
24/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2067.2200	2108.1600	2.0672	2.1082	0
24/01/2024	R209 On 06-February-25			Bond Future	11.9355	11.9569	67.7539	67.6564	0
24/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4471.7400	4414.4200	4.4717	4.4144	0
24/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2225.8200	2265.9500	2.2258	2.2660	0
24/01/2024	R210 On 01-February-24			Bond Future	233.2904	234.5706	233.2904	234.5706	300
24/01/2024	R210 On 02-May-24			Bond Future	235.2035	236.5019	235.2035	236.5019	198
24/01/2024	R210 On 01-August-24			Bond Future	240.4451	241.7713	240.4451	241.7713	300
24/01/2024	R210 On 07-November-24			Bond Future	242.7695	244.1075	242.7695	244.1075	60
24/01/2024	R210 On 06-February-25			Bond Future	248.0292	249.3935	248.0292	249.3935	0
24/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8419.1700	9783.5400	8.4192	9.7835	0
24/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R213 On 01-February-24			Bond Future	10.2316	10.2542	87.0938	86.9937	16,380
24/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6202.2200	6102.1100	6.2022	6.1021	0
24/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6242.4500	6142.3400	6.2425	6.1423	0
24/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6282.6500	6182.5400	6.2827	6.1825	0
24/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R213 On 02-May-24			Bond Future	10.2922	10.3158	85.4414	85.3395	23,341
24/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1388.1400	1344.6500	1.3881	1.3447	0
24/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1440.7500	1499.1600	1.4408	1.4992	0
24/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1410.8500	1366.8700	1.4109	1.3669	0
24/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1420.2300	1478.1500	1.4202	1.4782	0
24/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1433.5800	1389.1100	1.4336	1.3891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1399.7500	1457.1800	1.3998	1.4572	0
24/01/2024	R213 On 01-August-24			Bond Future	10.3518	10.3767	87.3251	87.2205	0
24/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3229.1600	3164.0100	3.2292	3.1640	0
24/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1123.6800	1163.1200	1.1237	1.1631	0
24/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3257.8400	3192.3800	3.2578	3.1924	0
24/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1111.5900	1150.7200	1.1116	1.1507	0
24/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3286.6000	3220.8400	3.2866	3.2208	0
24/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1099.6100	1138.4400	1.0996	1.1384	0
24/01/2024	R213 On 07-November-24			Bond Future	10.4406	10.4671	85.7953	85.6873	16,191
24/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4334.6600	4263.1800	4.3347	4.2632	0
24/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1266.5400	1303.1400	1.2665	1.3031	0
24/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4363.0700	4291.3600	4.3631	4.2914	0
24/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1255.9900	1292.3600	1.2560	1.2924	0
24/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4391.8000	4319.8600	4.3918	4.3199	0
24/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1245.7900	1281.9300	1.2458	1.2819	0
24/01/2024	R213 On 06-February-25			Bond Future	10.5377	10.5659	87.6338	87.5224	0
24/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4532.5600	4458.8500	4.5326	4.4589	0
24/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1395.4200	1433.0200	1.3954	1.4330	0
24/01/2024	R214 On 01-February-24			Bond Future	12.0041	12.0176	63.2676	63.2016	5,809
24/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	883.1100	862.9000	0.8831	0.8629	0
24/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	222.3400	268.1300	0.2223	0.2681	0
24/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	917.9700	896.4100	0.9180	0.8964	0
24/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	209.0200	253.4600	0.2090	0.2535	0
24/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	953.4400	930.5300	0.9534	0.9305	0
24/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	196.3600	239.4500	0.1964	0.2395	0
24/01/2024	R214 On 02-May-24			Bond Future	12.0961	12.1100	61.3480	61.2809	20,876
24/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	452.0600	443.3400	0.4521	0.4433	0
24/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3660.4200	3718.8500	3.6604	3.7189	0
24/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	463.7100	454.7800	0.4637	0.4548	0
24/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3619.6300	3677.8500	3.6196	3.6779	0
24/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	475.5700	466.4300	0.4756	0.4664	0
24/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3579.1100	3637.1200	3.5791	3.6371	0
24/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1702.8900	1676.1600	1.7029	1.6762	10,000
24/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1587.3000	1627.7200	1.5873	1.6277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1755.9500	1728.6000	1.7560	1.7286	6,610
24/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1543.8500	1583.6500	1.5439	1.5837	0
24/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4104.1900	4057.1200	4.1042	4.0571	0
24/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	528.1500	548.2300	0.5282	0.5482	16,610
24/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6521.4800	6463.8400	6.5215	6.4638	0
24/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	193.0000	202.5100	0.1930	0.2025	16,610
24/01/2024	R214 On 01-August-24			Bond Future	12.1886	12.2030	62.7006	62.6316	0
24/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2284.7400	2255.9600	2.2847	2.2560	0
24/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2422.0100	2462.1400	2.4220	2.4621	0
24/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2310.1800	2281.1800	2.3102	2.2812	0
24/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2399.4500	2439.3600	2.3995	2.4394	0
24/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2335.5600	2306.3500	2.3356	2.3064	0
24/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2376.8900	2416.5900	2.3769	2.4166	0
24/01/2024	R214 On 07-November-24			Bond Future	12.3043	12.3195	60.8519	60.7806	0
24/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3789.7800	3752.6200	3.7898	3.7526	0
24/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2419.9900	2454.1700	2.4200	2.4542	0
24/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3817.7800	3780.4600	3.8178	3.7805	0
24/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2402.5200	2436.5400	2.4025	2.4365	0
24/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3845.6600	3808.1700	3.8457	3.8082	0
24/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2384.9700	2418.8200	2.3850	2.4188	0
24/01/2024	R214 On 06-February-25			Bond Future	12.4221	12.4380	62.1552	62.0816	0
24/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4159.9100	4121.3000	4.1599	4.1213	0
24/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2845.3800	2880.3300	2.8454	2.8803	0
24/01/2024	R248 On 01-February-24			Bond Future	12.1697	12.1984	77.3672	77.1969	15,261
24/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.4000	0.5200	0.0004	0.0005	0
24/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4172.9000	4343.3500	4.1729	4.3434	0
24/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	490.5900	450.9500	0.4906	0.4510	0
24/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	666.9700	797.6600	0.6670	0.7977	0
24/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	518.5600	476.4600	0.5186	0.4765	0
24/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	635.3700	763.6000	0.6354	0.7636	0
24/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	547.4800	502.8500	0.5475	0.5029	0
24/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	604.8000	730.5000	0.6048	0.7305	0
24/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1046.0400	962.5300	1.0460	0.9625	0
24/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	279.3500	366.1700	0.2794	0.3662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5177.4000	5007.5400	5.1774	5.0075	0
24/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.2400	0.7100	0.0002	0.0007	0
24/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6559.0900	6388.8000	6.5591	6.3888	0
24/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
24/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9129.4200	8959.0900	9.1294	8.9591	0
24/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2024	R248 On 02-May-24			Bond Future	12.2673	12.2970	74.6124	74.4388	245,455
24/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	314.1200	295.9400	0.3141	0.2959	0
24/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5718.0600	5873.5300	5.7181	5.8735	0
24/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	373.6100	352.5500	0.3736	0.3526	0
24/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5381.5700	5534.1600	5.3816	5.5342	0
24/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	384.3000	362.7300	0.3843	0.3627	0
24/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5326.6000	5478.6800	5.3266	5.4787	0
24/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	395.2000	373.1200	0.3952	0.3731	0
24/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5271.9400	5423.5100	5.2719	5.4235	0
24/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2493.7400	2405.9100	2.4937	2.4059	0
24/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1724.3000	1810.1200	1.7243	1.8101	0
24/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5506.9100	5373.3100	5.5069	5.3733	0
24/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	594.0000	634.0500	0.5940	0.6341	0
24/01/2024	R248 On 01-August-24			Bond Future	12.3658	12.3967	76.2574	76.0795	13,000
24/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2664.9500	2584.8200	2.6650	2.5848	0
24/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3046.3500	3144.0900	3.0464	3.1441	0
24/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2695.1100	2614.4000	2.6951	2.6144	0
24/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3018.3300	3115.4900	3.0183	3.1155	0
24/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2725.4200	2644.1400	2.7254	2.6441	0
24/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	2990.5400	3087.1300	2.9905	3.0871	0
24/01/2024	R248 On 07-November-24			Bond Future	12.4882	12.5205	73.5791	73.3961	0
24/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4583.5800	4481.9100	4.5836	4.4819	0
24/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	2961.8800	3043.2200	2.9619	3.0432	0
24/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4617.0400	4514.9500	4.6170	4.5150	0
24/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	2940.9100	3021.8300	2.9409	3.0218	0
24/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4650.3200	4547.8100	4.6503	4.5478	0
24/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2919.8400	3000.3400	2.9198	3.0003	0
24/01/2024	R248 On 06-February-25			Bond Future	12.6127	12.6465	75.1545	74.9668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4450.0100	4353.2500	4.4500	4.3533	0
24/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	3911.8900	4002.8300	3.9119	4.0028	0
24/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0