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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
26/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	2025 On 01-February-24			Bond Future	176.0332	176.2266	176.0332	176.2266	10,358
26/01/2024	2025 On 02-May-24			Bond Future	179.9229	180.1260	179.9229	180.1260	8,695
26/01/2024	2025 On 01-August-24			Bond Future	182.0810	182.3079	182.0810	182.3079	0
26/01/2024	2025 On 07-November-24			Bond Future	186.3498	186.5970	186.3498	186.5970	75
26/01/2024	2029 On 01-February-24			Bond Future	129.0231	129.1259	129.0231	129.1259	3,450
26/01/2024	2029 On 02-May-24			Bond Future	130.5099	130.6190	130.5099	130.6190	7,165
26/01/2024	2029 On 01-August-24			Bond Future	133.4045	133.5301	133.4045	133.5301	728
26/01/2024	2029 On 07-November-24			Bond Future	135.1341	135.2734	135.1341	135.2734	66
26/01/2024	2029 On 06-February-25			Bond Future	138.0619	138.2051	138.0619	138.2051	0
26/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5661.9200	5805.1400	5.6619	5.8051	0
26/01/2024	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
26/01/2024	2030 On 01-February-24			Bond Future	9.7488	9.7291	92.3398	92.4230	40,529
26/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	47.8200	77.7100	0.0478	0.0777	400
26/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	808.6200	755.3000	0.8086	0.7553	0
26/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	698.2000	785.3200	0.6982	0.7853	500
26/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	102.4900	106.4000	0.1025	0.1064	0
26/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	836.1300	924.4300	0.8361	0.9244	1,360
26/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	72.6000	77.6900	0.0726	0.0777	0
26/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1094.4800	1182.9700	1.0945	1.1830	500
26/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	38.1800	43.4600	0.0382	0.0435	0
26/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1366.9000	1454.3700	1.3669	1.4544	400
26/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	19.0000	23.2600	0.0190	0.0233	0
26/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1728.3800	1814.2300	1.7284	1.8142	200
26/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	7.2700	9.9100	0.0073	0.0099	0
26/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2666.6900	2750.3200	2.6667	2.7503	500
26/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.4700	0.8900	0.0005	0.0009	0
26/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5113.7100	5196.9200	5.1137	5.1969	0
26/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	700
26/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6325.4200	6408.6300	6.3254	6.4086	0
26/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
26/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6480.2300	6563.4400	6.4802	6.5634	0
26/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6518.8700	6602.0800	6.5189	6.6021	0
26/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6557.5000	6640.7100	6.5575	6.6407	0
26/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8009.1900	8092.4000	8.0092	8.0924	0
26/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
26/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8386.0600	8469.2700	8.3861	8.4693	0
26/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8423.6300	8506.8400	8.4236	8.5068	0
26/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9319.0100	9402.2200	9.3190	9.4022	0
26/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
26/01/2024	2030 On 02-May-24			Bond Future	9.7990	9.7776	94.3572	94.4451	131,379

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	995.2000	1056.3600	0.9952	1.0564	1,000
26/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1567.2800	1540.5400	1.5673	1.5405	0
26/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1294.5100	1362.5500	1.2945	1.3626	0
26/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1249.4700	1229.6100	1.2495	1.2296	0
26/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1316.2100	1384.8800	1.3162	1.3849	0
26/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1230.2100	1210.9800	1.2302	1.2110	0
26/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1338.1100	1407.2100	1.3381	1.4072	0
26/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1211.1700	1192.3700	1.2112	1.1924	0
26/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2168.8700	2249.3700	2.1689	2.2494	1,000
26/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	703.5700	696.1700	0.7036	0.6962	0
26/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3597.5900	3686.1900	3.5976	3.6862	500
26/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	306.7700	307.4700	0.3068	0.3075	0
26/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4279.6500	4369.5100	4.2797	4.3695	1,080
26/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	209.3900	211.3500	0.2094	0.2114	0
26/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5340.1300	5430.1400	5.3401	5.4301	500
26/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	116.6100	118.7200	0.1166	0.1187	0
26/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8300.3000	8389.0800	8.3003	8.3891	0
26/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	19.2400	20.1200	0.0192	0.0201	1,000
26/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9871.3100	9959.5700	9.8713	9.9596	0
26/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.0100	5.3700	0.0050	0.0054	1,080
26/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12551.4800	12639.4300	12.5515	12.6394	0
26/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.3200	0.3700	0.0003	0.0004	500
26/01/2024	2030 On 01-August-24			Bond Future	9.8523	9.8271	92.4217	92.5218	0
26/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2996.3000	3137.7000	2.9963	3.1377	0
26/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	975.2900	1016.6400	0.9753	1.0166	0
26/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3023.7700	3165.1800	3.0238	3.1652	0
26/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	964.2700	1005.6300	0.9643	1.0056	0
26/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3051.3300	3192.7600	3.0513	3.1928	0
26/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	953.3500	994.7300	0.9534	0.9947	0
26/01/2024	2030 On 07-November-24			Bond Future	9.9194	9.8906	94.5636	94.6735	1,652
26/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4126.6000	4197.6400	4.1266	4.1976	0
26/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1066.8900	1027.9800	1.0669	1.0280	0
26/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4153.9300	4225.2300	4.1539	4.2252	0
26/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1057.7100	1019.0600	1.0577	1.0191	0

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26/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4181.3200	4252.8700	4.1813	4.2529	0
26/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1048.6200	1010.2200	1.0486	1.0102	0
26/01/2024	2030 On 06-February-25			Bond Future	9.9926	9.9617	92.5796	92.6924	0
26/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3913.2100	3910.4600	3.9132	3.9105	0
26/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1439.7100	1324.1100	1.4397	1.3241	0
26/01/2024	2032 On 01-February-24			Bond Future	10.6155	10.6113	90.1959	90.2166	17,704
26/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
26/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3041.8200	3021.1300	3.0418	3.0211	0
26/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	318.1500	321.9200	0.3182	0.3219	500
26/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	443.4600	426.5400	0.4435	0.4265	0
26/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	848.3400	863.2900	0.8483	0.8633	1,200
26/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	141.9800	136.2400	0.1420	0.1362	0
26/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	925.3100	941.1800	0.9253	0.9412	200
26/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	121.7900	116.9700	0.1218	0.1170	0
26/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1211.6500	1230.1000	1.2117	1.2301	0
26/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	69.1600	66.9200	0.0692	0.0669	17,000
26/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1428.5600	1448.1900	1.4286	1.4482	8,500
26/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	45.0000	43.9400	0.0450	0.0439	0
26/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2298.9800	2319.9900	2.2990	2.3200	500
26/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	7.3400	7.6600	0.0073	0.0077	0
26/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3421.4500	3442.2500	3.4215	3.4423	0
26/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.5300	0.6400	0.0005	0.0006	17,000
26/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3514.5600	3535.3500	3.5146	3.5354	0
26/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.4200	0.5200	0.0004	0.0005	8,500
26/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4439.0000	4459.7100	4.4390	4.4597	0
26/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	8,500
26/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5350.4800	5371.1800	5.3505	5.3712	0
26/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	200
26/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5711.4100	5732.1000	5.7114	5.7321	0
26/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5756.3800	5777.0700	5.7564	5.7771	0
26/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5801.3200	5822.0100	5.8013	5.8220	0
26/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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26/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6471.5100	6492.2000	6.4715	6.4922	0
26/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8653.8900	8674.5800	8.6539	8.6746	0
26/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
26/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9166.1000	9186.7900	9.1661	9.1868	0
26/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
26/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9631.7600	9652.4500	9.6318	9.6525	0
26/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/01/2024	2032 On 02-May-24			Bond Future	10.6928	10.6879	88.0049	88.0288	149,777
26/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	848.3200	878.9100	0.8483	0.8789	1,000
26/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2465.1700	2471.8500	2.4652	2.4719	0
26/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1199.7300	1234.0600	1.1997	1.2341	0
26/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1937.4300	1947.8500	1.9374	1.9479	0
26/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1221.6300	1256.1300	1.2216	1.2561	0
26/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1910.8100	1921.4000	1.9108	1.9214	0
26/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1243.9300	1278.6100	1.2439	1.2786	0
26/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1884.6400	1895.4100	1.8846	1.8954	0
26/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1266.2800	1301.1300	1.2663	1.3011	500
26/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1858.5400	1869.4800	1.8585	1.8695	0
26/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1311.6700	1346.8400	1.3117	1.3468	500
26/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1807.1500	1818.4100	1.8072	1.8184	0
26/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1453.4200	1489.4700	1.4534	1.4895	1,550
26/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1659.3800	1671.5200	1.6594	1.6715	0
26/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2013.2000	2052.1100	2.0132	2.0521	1,000
26/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1215.5200	1230.5200	1.2155	1.2305	0
26/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2728.1600	2767.7200	2.7282	2.7677	500
26/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	848.2900	863.9400	0.8483	0.8639	0
26/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3136.5100	3174.7400	3.1365	3.1747	0
26/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	699.0000	713.3200	0.6990	0.7133	500
26/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3636.5700	3674.1700	3.6366	3.6742	1,550
26/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	554.4400	568.1300	0.5544	0.5681	0
26/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5406.4000	5440.7300	5.4064	5.4407	0
26/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	250.5900	261.0100	0.2506	0.2610	500
26/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9841.1100	9867.3000	9.8411	9.8673	0

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26/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	31.3900	33.6700	0.0314	0.0337	1,000
26/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10963.8500	10989.0600	10.9639	10.9891	0
26/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	14.8400	16.1400	0.0148	0.0161	500
26/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11639.1300	11663.9400	11.6391	11.6639	0
26/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.1800	10.0800	0.0092	0.0101	1,550
26/01/2024	2032 On 01-August-24			Bond Future	10.7734	10.7661	89.9355	89.9695	0
26/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3195.5700	3261.8800	3.1956	3.2619	0
26/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1544.4800	1576.8000	1.5445	1.5768	0
26/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3225.5800	3291.8800	3.2256	3.2919	0
26/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1528.7800	1561.0900	1.5288	1.5611	0
26/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3255.7000	3321.9900	3.2557	3.3220	0
26/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1513.2200	1545.5200	1.5132	1.5455	0
26/01/2024	2032 On 07-November-24			Bond Future	10.8772	10.8680	87.8532	87.8952	1,526
26/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4376.9900	4324.6300	4.3770	4.3246	0
26/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1727.9700	1633.5700	1.7280	1.6336	0
26/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4407.4100	4355.0600	4.4074	4.3551	0
26/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1714.6000	1620.2100	1.7146	1.6202	0
26/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4437.8900	4385.5600	4.4379	4.3856	0
26/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1701.3300	1606.9600	1.7013	1.6070	0
26/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4901.5400	4853.5800	4.9015	4.8536	1,615
26/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1512.1100	1422.1100	1.5121	1.4221	0
26/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10746.3400	10780.1200	10.7463	10.7801	0
26/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	318.5800	310.3200	0.3186	0.3103	1,615
26/01/2024	2032 On 06-February-25			Bond Future	10.9842	10.9744	89.7342	89.7775	0
26/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4748.2600	4800.8900	4.7483	4.8009	0
26/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1561.8800	1571.1600	1.5619	1.5712	0
26/01/2024	2033 On 01-February-24			Bond Future	122.0154	122.1403	122.0154	122.1403	2,719
26/01/2024	2033 On 02-May-24			Bond Future	123.2461	123.3775	123.2461	123.3775	1,320
26/01/2024	2033 On 01-August-24			Bond Future	125.9798	126.1275	125.9798	126.1275	5,737
26/01/2024	2033 On 07-November-24			Bond Future	127.4386	127.5998	127.4386	127.5998	0
26/01/2024	2033 On 06-February-25			Bond Future	130.1998	130.3654	130.1998	130.3654	0
26/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5259.8200	5425.3900	5.2598	5.4254	0
26/01/2024	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
26/01/2024	2037 On 01-February-24			Bond Future	11.8572	11.8332	78.1685	78.2999	81,580
26/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1456.9600	1475.2200	1.4570	1.4752	2,500
26/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	198.5600	85.4000	0.1986	0.0854	0
26/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2465.0500	2563.2600	2.4651	2.5633	0
26/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	44.7100	11.5000	0.0447	0.0115	0
26/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2513.9300	2614.3500	2.5139	2.6144	0
26/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	41.3900	10.3900	0.0414	0.0104	0
26/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2562.9700	2665.4900	2.5630	2.6655	0
26/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	38.2800	9.3800	0.0383	0.0094	0
26/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5559.2900	5690.6500	5.5593	5.6907	0
26/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0700	0.0100	0.0001	0.0000	2,500
26/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10228.8600	10360.2800	10.2289	10.3603	0
26/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
26/01/2024	2037 On 02-May-24			Bond Future	11.9636	11.9383	79.8762	80.0130	83,623
26/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	663.2200	702.8200	0.6632	0.7028	0
26/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3613.2900	3516.0900	3.6133	3.5161	0
26/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	678.6200	718.8500	0.6786	0.7189	0
26/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3571.9400	3475.3700	3.5719	3.4754	0
26/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	694.2500	735.1200	0.6943	0.7351	0
26/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3530.8700	3434.9400	3.5309	3.4349	0
26/01/2024	2037 On 01-August-24			Bond Future	12.0761	12.0481	77.3728	77.5212	72,241
26/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2710.7700	2782.6200	2.7108	2.7826	0
26/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2637.4900	2560.9400	2.6375	2.5609	0
26/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2739.6600	2811.9800	2.7397	2.8120	0
26/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2613.6100	2537.5300	2.6136	2.5375	0
26/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2768.8900	2841.7000	2.7689	2.8417	1,383
26/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2590.1200	2514.5300	2.5901	2.5145	0
26/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6444.1000	6556.0100	6.4441	6.5560	0
26/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	961.2600	924.7700	0.9613	0.9248	1,383
26/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8992.6100	9119.5100	8.9926	9.1195	0
26/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	518.3300	496.8300	0.5183	0.4968	1,383
26/01/2024	2037 On 07-November-24			Bond Future	12.2029	12.1724	79.1652	79.3234	9,175
26/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4402.2700	4483.3100	4.4023	4.4833	0
26/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2530.3900	2453.2200	2.5304	2.4532	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4433.8900	4515.3100	4.4339	4.5153	0
26/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2511.9600	2435.1700	2.5120	2.4352	0
26/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4465.8500	4547.6600	4.4659	4.5477	0
26/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2493.9100	2417.5100	2.4939	2.4175	0
26/01/2024	2037 On 06-February-25			Bond Future	12.3313	12.2995	76.5999	76.7619	0
26/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5091.5000	5133.5200	5.0915	5.1335	0
26/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2952.3400	2832.3400	2.9523	2.8323	0
26/01/2024	2038 On 01-February-24			Bond Future	131.0776	131.2034	131.0776	131.2034	779
26/01/2024	2038 On 02-May-24			Bond Future	133.9739	134.1066	133.9739	134.1066	5,213
26/01/2024	2038 On 01-August-24			Bond Future	134.8838	135.0337	134.8838	135.0337	0
26/01/2024	2038 On 07-November-24			Bond Future	138.0455	138.2099	138.0455	138.2099	0
26/01/2024	2038 On 06-February-25			Bond Future	138.9223	139.0910	138.9223	139.0910	0
26/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3692.2500	3860.9800	3.6923	3.8610	0
26/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2040 On 01-February-24			Bond Future	12.1775	12.1535	77.9952	78.1330	26,562
26/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1085.1400	1051.2500	1.0851	1.0513	0
26/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	386.0400	214.3400	0.3860	0.2143	0
26/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1199.4200	1180.7700	1.1994	1.1808	0
26/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	330.6400	174.1800	0.3306	0.1742	0
26/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1238.7700	1225.2800	1.2388	1.2253	0
26/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	313.5600	162.2600	0.3136	0.1623	0
26/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1278.7300	1270.3700	1.2787	1.2704	0
26/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	297.1500	150.9800	0.2972	0.1510	0
26/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3989.2200	4123.1500	3.9892	4.1232	0
26/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	4.6400	0.7600	0.0046	0.0008	0
26/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8988.5500	9126.3600	8.9886	9.1264	0
26/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2040 On 02-May-24			Bond Future	12.2891	12.2638	79.6992	79.8425	132,784
26/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	496.1200	529.0100	0.4961	0.5290	0
26/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4551.9900	4441.6100	4.5520	4.4416	0
26/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	508.8100	542.3000	0.5088	0.5423	0
26/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4503.4900	4393.7100	4.5035	4.3937	0
26/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	521.8500	555.9500	0.5219	0.5560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4455.4200	4346.2500	4.4554	4.3463	0
26/01/2024	2040 On 01-August-24			Bond Future	12.4069	12.3790	76.9415	77.0965	2,992
26/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2523.5500	2596.4200	2.5236	2.5964	0
26/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3008.9100	2926.8300	3.0089	2.9268	0
26/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2552.2200	2625.6000	2.5522	2.6256	0
26/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2981.4500	2899.8800	2.9815	2.8999	0
26/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2581.2600	2655.1600	2.5813	2.6552	0
26/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2954.4300	2873.3800	2.9544	2.8734	0
26/01/2024	2040 On 07-November-24			Bond Future	12.5385	12.5083	78.7237	78.8886	8,697
26/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4475.2500	4569.1200	4.4753	4.5691	0
26/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2855.1400	2784.0900	2.8551	2.7841	0
26/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4507.7700	4602.0200	4.5078	4.6020	0
26/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2834.8500	2764.1800	2.8349	2.7642	0
26/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4540.3700	4635.0000	4.5404	4.6350	0
26/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2814.7000	2744.4100	2.8147	2.7444	0
26/01/2024	2040 On 06-February-25			Bond Future	12.6712	12.6398	75.8980	76.0670	0
26/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4872.0400	4952.4800	4.8720	4.9525	0
26/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3399.3700	3310.8900	3.3994	3.3109	0
26/01/2024	2044 On 01-February-24			Bond Future	12.3023	12.2683	73.9218	74.1177	21,990
26/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	594.5900	538.2400	0.5946	0.5382	0
26/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	780.8800	528.6600	0.7809	0.5287	0
26/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	621.0700	568.3600	0.6211	0.5684	0
26/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	749.6500	501.0700	0.7497	0.5011	0
26/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	648.2800	599.3900	0.6483	0.5994	0
26/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	719.2300	474.4700	0.7192	0.4745	0
26/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3841.8100	4032.7200	3.8418	4.0327	0
26/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	6.0800	1.1200	0.0061	0.0011	15,000
26/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5129.2400	5324.7400	5.1292	5.3247	0
26/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.4300	0.0600	0.0004	0.0001	5,000
26/01/2024	2044 On 02-May-24			Bond Future	12.4118	12.3762	75.5368	75.7393	80,010
26/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	396.7000	434.2900	0.3967	0.4343	0
26/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4932.7400	4767.8300	4.9327	4.7678	0
26/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	407.7200	446.0900	0.4077	0.4461	0
26/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4881.2400	4717.1100	4.8812	4.7171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	419.0700	458.2300	0.4191	0.4582	0
26/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4830.1500	4666.8100	4.8302	4.6668	0
26/01/2024	2044 On 01-August-24			Bond Future	12.5271	12.4886	72.8129	73.0280	26,240
26/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2139.1100	2227.4100	2.1391	2.2274	0
26/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3538.1300	3411.3400	3.5381	3.4113	0
26/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2165.4000	2254.4200	2.1654	2.2544	0
26/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3506.9500	3380.8800	3.5070	3.3809	0
26/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2192.0700	2281.5900	2.1921	2.2816	0
26/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3476.2100	3350.6400	3.4762	3.3506	0
26/01/2024	2044 On 07-November-24			Bond Future	12.6554	12.6142	74.4994	74.7255	0
26/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4361.1400	4395.5300	4.3611	4.3955	0
26/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3041.9000	2850.1700	3.0419	2.8502	0
26/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4393.0600	4428.0900	4.3931	4.4281	0
26/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3020.7500	2829.6600	3.0208	2.8297	0
26/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4425.0500	4460.4800	4.4251	4.4605	0
26/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2999.7400	2809.0500	2.9997	2.8091	0
26/01/2024	2044 On 06-February-25			Bond Future	12.7843	12.7415	71.7085	71.9399	0
26/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4814.1300	4925.4200	4.8141	4.9254	0
26/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3564.7100	3444.6700	3.5647	3.4447	0
26/01/2024	2046 On 01-February-24			Bond Future	114.7173	115.3962	114.7173	115.3962	11,523
26/01/2024	2046 On 02-May-24			Bond Future	115.1086	115.8061	115.1086	115.8061	15,355
26/01/2024	2046 On 01-August-24			Bond Future	117.6615	118.3872	117.6615	118.3872	0
26/01/2024	2046 On 07-November-24			Bond Future	118.2226	118.9746	118.2226	118.9746	0
26/01/2024	2046 On 06-February-25			Bond Future	120.7830	121.5521	120.7830	121.5521	0
26/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6772.9900	7542.0600	6.7730	7.5421	0
26/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	2050 On 01-February-24			Bond Future	114.5251	114.8962	114.5251	114.8962	10,568
26/01/2024	2050 On 02-May-24			Bond Future	117.0557	117.4387	117.0557	117.4387	13,957
26/01/2024	2050 On 01-August-24			Bond Future	117.3554	117.7594	117.3554	117.7594	0
26/01/2024	2050 On 07-November-24			Bond Future	120.1062	120.5293	120.1062	120.5293	0
26/01/2024	2050 On 06-February-25			Bond Future	120.3520	120.7846	120.3520	120.7846	0
26/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4752.0100	5184.5800	4.7520	5.1846	0
26/01/2024	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
26/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	AL37 On 01-February-24			Index Future	943.8950	946.4670	943.8950	946.4670	0
26/01/2024	AL37 On 02-May-24			Index Future	964.5170	967.1740	964.5170	967.1740	0
26/01/2024	AL37 On 01-August-24			Index Future	985.6810	988.5010	985.6810	988.5010	0
26/01/2024	AL37 On 07-November-24			Index Future	1008.5560	1011.5230	1008.5560	1,011.5230	0
26/01/2024	AL37 On 06-February-25			Index Future	1030.1990	1033.2370	1030.1990	1,033.2370	0
26/01/2024	AL7T On 01-February-24			Index Future	1095.4520	1096.1520	1095.4520	1,096.1520	0
26/01/2024	AL7T On 02-May-24			Index Future	1119.3850	1120.1340	1119.3850	1,120.1340	0
26/01/2024	AL7T On 01-August-24			Index Future	1143.9470	1144.8340	1143.9470	1,144.8340	0
26/01/2024	AL7T On 07-November-24			Index Future	1170.4950	1171.4960	1170.4950	1,171.4960	0
26/01/2024	AL7T On 06-February-25			Index Future	1195.6130	1196.6450	1195.6130	1,196.6450	0
26/01/2024	ALBI On 01-February-24			Index Future	946.7550	948.7640	946.7550	948.7640	66
26/01/2024	ALBI On 02-May-24			Index Future	967.4400	969.5220	967.4400	969.5220	38
26/01/2024	ALBI On 01-August-24			Index Future	988.6680	990.9010	988.6680	990.9010	0
26/01/2024	ALBI On 07-November-24			Index Future	1011.6120	1013.9780	1011.6120	1,013.9780	0
26/01/2024	ALBI On 06-February-25			Index Future	1033.3210	1035.7450	1033.3210	1,035.7450	0
26/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	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
26/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	ES33 On 01-February-24			Bond Future	12.2091	12.1905	76.7357	76.8204	0
26/01/2024	ES33 On 02-May-24			Bond Future	12.3390	12.3190	74.6330	74.7219	0
26/01/2024	ES33 On 01-August-24			Bond Future	12.4732	12.4505	76.2881	76.3871	0
26/01/2024	ES33 On 07-November-24			Bond Future	12.6403	12.6151	74.2727	74.3801	0
26/01/2024	ES33 On 06-February-25			Bond Future	12.8121	12.7857	75.8791	75.9891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2147.5000	2257.5300	2.1475	2.2575	0
26/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	ES42 On 01-February-24			Bond Future	12.7785	12.7598	72.4076	72.5063	0
26/01/2024	ES42 On 02-May-24			Bond Future	12.9050	12.8851	69.7452	69.8483	0
26/01/2024	ES42 On 01-August-24			Bond Future	13.0330	13.0108	71.2914	71.4044	0
26/01/2024	ES42 On 07-November-24			Bond Future	13.1871	13.1628	68.6929	68.8143	0
26/01/2024	ES42 On 06-February-25			Bond Future	13.3378	13.3125	70.1766	70.3009	0
26/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1783.1300	1907.4400	1.7831	1.9074	0
26/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-February-24			GOVI	933.1660	935.2030	933.1660	935.2030	51
26/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	531860.0000	552230.0000	53.1860	55.2230	0
26/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	531760.0000	552130.0000	53.1760	55.2130	0
26/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	531660.0000	552030.0000	53.1660	55.2030	0
26/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 02-May-24			GOVI	953.5530	955.6640	953.5530	955.6640	672
26/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	25830.0000	46940.0000	2.5830	4.6940	0
26/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	25730.0000	46840.0000	2.5730	4.6840	0
26/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	25630.0000	46740.0000	2.5630	4.6740	0
26/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-August-24			GOVI	974.4770	976.7370	974.4770	976.7370	0
26/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	311070.0000	333670.0000	31.1070	33.3670	0
26/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	310970.0000	333570.0000	31.0970	33.3570	0
26/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	310870.0000	333470.0000	31.0870	33.3470	0
26/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 07-November-24			GOVI	997.0920	999.4850	997.0920	999.4850	0
26/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	483120.0000	507050.0000	48.3120	50.7050	0
26/01/2024	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
26/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	483020.0000	506950.0000	48.3020	50.6950	0
26/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	482920.0000	506850.0000	48.2920	50.6850	0
26/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GOVI On 06-February-25			GOVI	1018.4890	1020.9410	1018.4890	1,020.9410	0
26/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	464890.0000	489410.0000	46.4890	48.9410	0
26/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/01/2024	IGOV On 01-February-24			Index Future	345.0910	345.1160	345.0910	345.1160	21
26/01/2024	IGOV On 02-May-24			Index Future	352.7160	352.7520	352.7160	352.7520	611
26/01/2024	IGOV On 01-August-24			Index Future	360.5390	360.6150	360.5390	360.6150	0
26/01/2024	IGOV On 07-November-24			Index Future	368.9950	369.1010	368.9950	369.1010	0
26/01/2024	IGOV On 06-February-25			Index Future	376.9940	377.1050	376.9940	377.1050	0
26/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
26/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3490	8.3500	91.6510	91.6500	0
26/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3400	91.6480	91.6600	0
26/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
26/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2400	91.7700	91.7600	0
26/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1000	8.1500	91.9000	91.8500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1010	8.1500	91.8990	91.8500	0
26/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9040	7.9400	92.0960	92.0600	0
26/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6080	7.5900	92.3920	92.4100	0
26/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5570	7.5400	92.4430	92.4600	0
26/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3820	7.3500	92.6180	92.6500	0
26/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.3900	92.5900	92.6100	0
26/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4680	7.4500	92.5320	92.5500	0
26/01/2024	R035 On 01-February-24			Bond Future	11.4171	11.3981	88.1397	88.2441	18,035
26/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1.4600	0.0100	0.0015	0.0000	400
26/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4547.5800	4441.7400	4.5476	4.4417	0
26/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	130.3900	52.1800	0.1304	0.0522	400
26/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1786.2100	1603.6100	1.7862	1.6036	0
26/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4055.0000	4157.2400	4.0550	4.1572	0
26/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	2.4700	0.3200	0.0025	0.0003	0
26/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4106.0400	4208.4900	4.1060	4.2085	0
26/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	2.2200	0.2800	0.0022	0.0003	0
26/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4157.0400	4259.6800	4.1570	4.2597	0
26/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	1.9900	0.2400	0.0020	0.0002	0
26/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10256.9700	10361.3600	10.2570	10.3614	0
26/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
26/01/2024	R035 On 02-May-24			Bond Future	11.5108	11.4906	85.5544	85.6637	158,776
26/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1034.9400	1076.7400	1.0349	1.0767	0
26/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2792.9500	2725.4300	2.7930	2.7254	0
26/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1056.1100	1098.2900	1.0561	1.0983	0
26/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2758.5500	2691.4100	2.7586	2.6914	0
26/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1077.3600	1119.9300	1.0774	1.1199	0
26/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2724.2900	2657.5400	2.7243	2.6575	0
26/01/2024	R035 On 01-August-24			Bond Future	11.6067	11.5839	87.4315	87.5524	0
26/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3193.2000	3178.2800	3.1932	3.1783	0
26/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2228.7700	2092.8700	2.2288	2.0929	0
26/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3224.4900	3210.0700	3.2245	3.2101	0
26/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2207.9000	2072.5000	2.2079	2.0725	0
26/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3256.1500	3241.9900	3.2562	3.2420	0
26/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2187.4400	2052.3000	2.1874	2.0523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R035 On 07-November-24			Bond Future	11.7303	11.7052	84.9432	85.0739	19,875
26/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4544.7900	4595.5000	4.5448	4.5955	0
26/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2305.1600	2225.1400	2.3052	2.2251	0
26/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4577.3200	4628.3900	4.5773	4.6284	0
26/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2287.7300	2208.0700	2.2877	2.2081	0
26/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4609.9400	4661.3700	4.6099	4.6614	0
26/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2270.4300	2191.1300	2.2704	2.1911	0
26/01/2024	R035 On 06-February-25			Bond Future	11.8576	11.8313	86.7624	86.8963	0
26/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5017.5400	5023.4700	5.0175	5.0235	0
26/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2276.2800	2148.2900	2.2763	2.1483	0
26/01/2024	R053 On 01-February-24			Bond Future	12.2422	12.1982	99.1775	99.5112	0
26/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4892.9500	5216.2100	4.8930	5.2162	0
26/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	12.3100	1.8600	0.0123	0.0019	0
26/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4960.4300	5284.5400	4.9604	5.2845	0
26/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	11.2700	1.6700	0.0113	0.0017	0
26/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5027.9000	5352.8000	5.0279	5.3528	0
26/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	10.3100	1.5000	0.0103	0.0015	0
26/01/2024	R053 On 02-May-24			Bond Future	12.3474	12.3013	95.4802	95.8242	5,189
26/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5862.4000	6059.0800	5.8624	6.0591	0
26/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1093.5700	946.2000	1.0936	0.9462	0
26/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5915.1000	6113.1600	5.9151	6.1132	0
26/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1078.7500	932.7600	1.0788	0.9328	0
26/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5967.7500	6167.1900	5.9678	6.1672	0
26/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1063.9800	919.3700	1.0640	0.9194	0
26/01/2024	R053 On 01-August-24			Bond Future	12.4549	12.4056	97.5746	97.9366	0
26/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6761.6900	7011.6300	6.7617	7.0116	0
26/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2051.2600	1939.1300	2.0513	1.9391	0
26/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6809.9600	7060.7200	6.8100	7.0607	0
26/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2033.0700	1921.7600	2.0331	1.9218	0
26/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6858.3100	7109.8800	6.8583	7.1099	0
26/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2015.0600	1904.5600	2.0151	1.9046	0
26/01/2024	R053 On 07-November-24			Bond Future	12.5834	12.5309	93.9639	94.3422	0
26/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5605.2200	5816.5300	5.6052	5.8165	0
26/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4143.5700	3976.6200	4.1436	3.9766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5646.5500	5858.7200	5.6466	5.8587	0
26/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4115.2500	3949.1600	4.1153	3.9492	0
26/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5687.9800	5901.0100	5.6880	5.9010	0
26/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4087.1200	3921.8900	4.0871	3.9219	0
26/01/2024	R053 On 06-February-25			Bond Future	12.7100	12.6554	95.9743	96.3611	0
26/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6349.9800	6544.0600	6.3500	6.5441	0
26/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4755.9900	4563.3000	4.7560	4.5633	0
26/01/2024	R186 On 01-February-24			Bond Future	8.6849	8.6846	105.8543	105.8550	32,993
26/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2066.3800	2067.0400	2.0664	2.0670	0
26/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
26/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2091.4100	2092.0700	2.0914	2.0921	0
26/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
26/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2116.4300	2117.0900	2.1164	2.1171	0
26/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
26/01/2024	R186 On 02-May-24			Bond Future	8.6632	8.6615	108.1669	108.1709	88,502
26/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	87.8200	90.3000	0.0878	0.0903	0
26/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1696.1800	1694.6800	1.6962	1.6947	0
26/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	91.1000	93.7600	0.0911	0.0938	0
26/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1675.3400	1674.0200	1.6753	1.6740	0
26/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	94.4800	97.3200	0.0945	0.0973	0
26/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1654.6000	1653.4600	1.6546	1.6535	0
26/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2559.8600	2565.9000	2.5599	2.5659	2,030
26/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	74.2900	76.3500	0.0743	0.0764	0
26/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4025.8300	4030.6100	4.0258	4.0306	0
26/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	17.6600	18.4600	0.0177	0.0185	2,030
26/01/2024	R186 On 01-August-24			Bond Future	8.6327	8.6255	105.2317	105.2472	0
26/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	917.8600	899.0500	0.9179	0.8991	0
26/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	815.6300	781.3000	0.8156	0.7813	0
26/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	931.1100	912.0800	0.9311	0.9121	0
26/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	807.3000	772.7500	0.8073	0.7728	0
26/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	944.1500	925.2100	0.9442	0.9252	0
26/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	798.7600	764.3000	0.7988	0.7643	0
26/01/2024	R186 On 07-November-24			Bond Future	8.6169	8.6042	107.6707	107.6953	44,528
26/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1676.0700	1652.9700	1.6761	1.6530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	689.3200	641.6800	0.6893	0.6417	0
26/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1689.6100	1667.0300	1.6896	1.6670	0
26/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	683.7500	636.6300	0.6838	0.6366	0
26/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1703.5500	1681.1200	1.7036	1.6811	0
26/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	678.5900	631.6200	0.6786	0.6316	0
26/01/2024	R186 On 06-February-25			Bond Future	8.6083	8.5935	104.6615	104.6870	0
26/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1535.4100	1516.0000	1.5354	1.5160	0
26/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	813.0500	768.1000	0.8131	0.7681	0
26/01/2024	R202 On 01-February-24			Bond Future	258.8161	258.7705	258.8161	258.7705	4,741
26/01/2024	R202 On 02-May-24			Bond Future	264.5348	264.4964	264.5348	264.4964	4,858
26/01/2024	R202 On 01-August-24			Bond Future	265.3244	265.3132	265.3244	265.3132	0
26/01/2024	R202 On 07-November-24			Bond Future	271.5441	271.5544	271.5441	271.5544	6
26/01/2024	R202 On 06-February-25			Bond Future	272.2156	272.2271	272.2156	272.2271	0
26/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5425.6100	5437.1400	5.4256	5.4371	0
26/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R209 On 01-February-24			Bond Future	11.5563	11.5372	67.9971	68.0895	3,872
26/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2662.6900	2744.4100	2.6627	2.7444	0
26/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	14.2100	3.5700	0.0142	0.0036	0
26/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2707.1100	2789.6800	2.7071	2.7897	0
26/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	12.9900	3.2000	0.0130	0.0032	0
26/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2751.5700	2834.9300	2.7516	2.8349	0
26/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	11.8700	2.8700	0.0119	0.0029	0
26/01/2024	R209 On 02-May-24			Bond Future	11.6466	11.6264	66.3299	66.4264	13,366
26/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	634.6800	665.2600	0.6347	0.6653	0
26/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2960.9700	2895.0900	2.9610	2.8951	0
26/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	649.2600	680.3200	0.6493	0.6803	0
26/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2925.5900	2860.1900	2.9256	2.8602	0
26/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	663.9500	695.4700	0.6640	0.6955	0
26/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2890.3800	2825.4400	2.8904	2.8254	0
26/01/2024	R209 On 01-August-24			Bond Future	11.7395	11.7170	67.7850	67.8909	1,690
26/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2406.0300	2457.2100	2.4060	2.4572	0
26/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2216.1700	2161.4800	2.2162	2.1615	0
26/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2432.0100	2483.7400	2.4320	2.4837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2195.3800	2141.2400	2.1954	2.1412	0
26/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2458.1200	2510.1900	2.4581	2.5102	0
26/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2174.7600	2120.9600	2.1748	2.1210	0
26/01/2024	R209 On 07-November-24			Bond Future	11.8527	11.8281	66.1994	66.3132	5,237
26/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3858.0400	3838.8600	3.8580	3.8389	0
26/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2235.2600	2102.3400	2.2353	2.1023	0
26/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3886.1700	3867.1800	3.8862	3.8672	0
26/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2218.7600	2086.0300	2.2188	2.0860	0
26/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3914.3700	3895.8000	3.9144	3.8958	0
26/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2202.3800	2070.0700	2.2024	2.0701	0
26/01/2024	R209 On 06-February-25			Bond Future	11.9656	11.9400	67.6168	67.7333	0
26/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4408.5100	4454.6600	4.4085	4.4547	0
26/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2299.6500	2229.2900	2.2997	2.2293	0
26/01/2024	R210 On 01-February-24			Bond Future	233.0546	233.1954	233.0546	233.1954	300
26/01/2024	R210 On 02-May-24			Bond Future	234.9549	235.1061	234.9549	235.1061	198
26/01/2024	R210 On 01-August-24			Bond Future	240.1660	240.3458	240.1660	240.3458	300
26/01/2024	R210 On 07-November-24			Bond Future	242.4658	242.6692	242.4658	242.6692	60
26/01/2024	R210 On 06-February-25			Bond Future	247.7182	247.9275	247.7182	247.9275	0
26/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8108.2000	8317.5300	8.1082	8.3175	0
26/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R213 On 01-February-24			Bond Future	10.2451	10.2408	87.0340	87.0530	16,380
26/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6142.4700	6161.4200	6.1425	6.1614	0
26/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6182.7000	6201.6500	6.1827	6.2017	0
26/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6222.9000	6241.8500	6.2229	6.2419	0
26/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R213 On 02-May-24			Bond Future	10.3070	10.3019	85.3775	85.3996	22,917
26/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1327.9100	1360.0800	1.3279	1.3601	0
26/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1444.3600	1454.5100	1.4444	1.4545	0
26/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1350.2900	1382.5700	1.3503	1.3826	0
26/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1423.5100	1433.7700	1.4235	1.4338	0
26/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1372.6900	1405.0900	1.3727	1.4051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1402.7000	1413.0800	1.4027	1.4131	0
26/01/2024	R213 On 01-August-24			Bond Future	10.3695	10.3619	87.2508	87.2825	0
26/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3193.7100	3195.7200	3.1937	3.1957	0
26/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1162.5600	1132.8200	1.1626	1.1328	0
26/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3222.3400	3224.2900	3.2223	3.2243	0
26/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1150.4200	1120.6200	1.1504	1.1206	0
26/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3250.8400	3252.9400	3.2508	3.2529	0
26/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1138.1800	1108.5300	1.1382	1.1085	0
26/01/2024	R213 On 07-November-24			Bond Future	10.4609	10.4512	85.7127	85.7521	16,191
26/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4279.8000	4300.5500	4.2798	4.3006	0
26/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1294.3300	1275.6700	1.2943	1.2757	0
26/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4308.0200	4328.8800	4.3080	4.3289	0
26/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1283.5900	1265.0400	1.2836	1.2650	0
26/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4336.5700	4357.5300	4.3366	4.3575	0
26/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1273.2100	1254.7600	1.2732	1.2548	0
26/01/2024	R213 On 06-February-25			Bond Future	10.5591	10.5488	87.5492	87.5899	0
26/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4476.1800	4499.0300	4.4762	4.4990	0
26/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1423.6300	1405.7200	1.4236	1.4057	0
26/01/2024	R214 On 01-February-24			Bond Future	12.0270	12.0080	63.1558	63.2487	5,809
26/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	883.8500	842.8700	0.8839	0.8429	0
26/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	334.9300	201.0700	0.3349	0.2011	0
26/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	915.2800	878.0600	0.9153	0.8781	0
26/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	318.1800	188.0800	0.3182	0.1881	0
26/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	947.2700	913.9000	0.9473	0.9139	0
26/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	302.0400	175.7900	0.3020	0.1758	0
26/01/2024	R214 On 02-May-24			Bond Future	12.1201	12.1001	61.2318	61.3286	20,876
26/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	449.2300	442.3000	0.4492	0.4423	0
26/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3773.8600	3670.1300	3.7739	3.6701	0
26/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	460.6400	453.8000	0.4606	0.4538	0
26/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3732.8300	3629.1900	3.7328	3.6292	0
26/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	472.2500	465.5100	0.4723	0.4655	0
26/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3692.0600	3588.5200	3.6921	3.5885	0
26/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1688.8100	1684.3700	1.6888	1.6844	10,000
26/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1689.4900	1588.2500	1.6895	1.5883	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1740.9400	1737.2400	1.7409	1.7372	6,610
26/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1645.1100	1544.6100	1.6451	1.5446	0
26/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4045.1900	4082.1400	4.0452	4.0821	0
26/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	585.4200	525.5700	0.5854	0.5256	16,610
26/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6432.2700	6499.8000	6.4323	6.4998	0
26/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	220.0600	190.7900	0.2201	0.1908	16,610
26/01/2024	R214 On 01-August-24			Bond Future	12.2149	12.1928	62.5752	62.6807	0
26/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2220.8300	2268.4600	2.2208	2.2685	0
26/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2483.4900	2425.5400	2.4835	2.4255	0
26/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2245.8400	2293.8300	2.2458	2.2938	0
26/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2460.5000	2402.9100	2.4605	2.4029	0
26/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2271.1600	2319.1500	2.2712	2.3192	0
26/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2437.8800	2380.2900	2.4379	2.3803	0
26/01/2024	R214 On 07-November-24			Bond Future	12.3326	12.3086	60.7189	60.8319	0
26/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3711.8000	3772.6300	3.7118	3.7726	0
26/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2475.0200	2422.8800	2.4750	2.4229	0
26/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3739.4900	3800.5900	3.7395	3.8006	0
26/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2457.2400	2405.3700	2.4572	2.4054	0
26/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3767.2600	3828.4200	3.7673	3.8284	0
26/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2439.5800	2387.7700	2.4396	2.3878	0
26/01/2024	R214 On 06-February-25			Bond Future	12.4514	12.4265	62.0192	62.1350	0
26/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4093.5300	4143.5300	4.0935	4.1435	0
26/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2914.9200	2849.2000	2.9149	2.8492	0
26/01/2024	R248 On 01-February-24			Bond Future	12.2174	12.1835	77.0845	77.2852	15,261
26/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	4.0400	0.1300	0.0040	0.0001	0
26/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4459.2200	4254.6500	4.4592	4.2547	0
26/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	497.2900	417.7500	0.4973	0.4178	0
26/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	956.3500	676.1500	0.9564	0.6762	0
26/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	521.0800	444.0800	0.5211	0.4441	0
26/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	920.5700	642.9100	0.9206	0.6429	0
26/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	545.6100	471.4200	0.5456	0.4714	0
26/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	885.6100	610.7600	0.8856	0.6108	0
26/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	967.3300	955.6200	0.9673	0.9556	0
26/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	483.3200	270.9500	0.4833	0.2710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4895.4700	5095.2600	4.8955	5.0953	0
26/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.9900	0.1200	0.0010	0.0001	0
26/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6276.4400	6477.0600	6.2764	6.4771	0
26/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	0
26/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8846.7400	9047.4000	8.8467	9.0474	0
26/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/01/2024	R248 On 02-May-24			Bond Future	12.3172	12.2817	74.3212	74.5285	245,461
26/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	269.1700	297.7500	0.2692	0.2978	0
26/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5964.3300	5785.5900	5.9643	5.7856	0
26/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	322.4300	355.0600	0.3224	0.3551	0
26/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5621.6100	5446.9200	5.6216	5.4469	0
26/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	332.0100	365.3700	0.3320	0.3654	0
26/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5565.5300	5391.5700	5.5655	5.3916	0
26/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	341.7800	375.8900	0.3418	0.3759	0
26/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5509.7400	5336.5300	5.5097	5.3365	0
26/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2316.7800	2435.5200	2.3168	2.4355	0
26/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1838.5600	1749.9800	1.8386	1.7500	0
26/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5259.4300	5430.5100	5.2594	5.4305	0
26/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	637.7400	601.5000	0.6377	0.6015	0
26/01/2024	R248 On 01-August-24			Bond Future	12.4190	12.3807	75.9518	76.1717	13,000
26/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2514.0900	2615.0700	2.5141	2.6151	0
26/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3201.0800	3082.1100	3.2011	3.0821	0
26/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2543.2300	2644.9400	2.5432	2.6449	0
26/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3172.0400	3053.8000	3.1720	3.0538	0
26/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2572.5100	2674.9500	2.5725	2.6750	0
26/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3143.2200	3025.7100	3.1432	3.0257	0
26/01/2024	R248 On 07-November-24			Bond Future	12.5445	12.5036	73.2607	73.4918	0
26/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4396.7200	4525.5000	4.3967	4.5255	0
26/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3093.3800	2991.1400	3.0934	2.9911	0
26/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4429.4400	4558.7600	4.4294	4.5588	0
26/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3071.6700	2969.9700	3.0717	2.9700	0
26/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4462.2400	4591.8400	4.4622	4.5918	0
26/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3050.1200	2948.7000	3.0501	2.9487	0
26/01/2024	R248 On 06-February-25			Bond Future	12.6714	12.6287	74.8293	75.0656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4292.9300	4395.9200	4.2929	4.3959	0
26/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4080.0200	3946.7000	4.0800	3.9467	0
26/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0