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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
30/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	2025 On 01-February-24			Bond Future	175.9548	175.9621	175.9548	175.9621	10,358
30/01/2024	2025 On 02-May-24			Bond Future	179.8421	179.8498	179.8421	179.8498	9,015
30/01/2024	2025 On 01-August-24			Bond Future	181.9992	182.0067	181.9992	182.0067	0
30/01/2024	2025 On 07-November-24			Bond Future	186.2675	186.2745	186.2675	186.2745	75
30/01/2024	2029 On 01-February-24			Bond Future	128.7789	128.8596	128.7789	128.8596	3,450
30/01/2024	2029 On 02-May-24			Bond Future	130.2599	130.3426	130.2599	130.3426	7,165
30/01/2024	2029 On 01-August-24			Bond Future	133.1495	133.2338	133.1495	133.2338	728
30/01/2024	2029 On 07-November-24			Bond Future	134.8742	134.9599	134.8742	134.9599	66
30/01/2024	2029 On 06-February-25			Bond Future	137.7973	137.8844	137.7973	137.8844	0
30/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5397.2800	5484.3600	5.3973	5.4844	0
30/01/2024	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
30/01/2024	2030 On 01-February-24			Bond Future	9.7675	9.7481	92.2602	92.3424	40,529
30/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	2.5900	12.9100	0.0026	0.0129	400
30/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	842.9100	771.0400	0.8429	0.7710	0
30/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	545.3700	638.7300	0.5454	0.6387	500
30/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	29.1800	40.3500	0.0292	0.0404	0
30/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	698.1100	789.1000	0.6981	0.7891	1,360
30/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	14.1000	22.9000	0.0141	0.0229	0
30/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	980.1400	1066.6800	0.9801	1.0667	500
30/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	3.3600	7.7100	0.0034	0.0077	0
30/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1269.0300	1352.8600	1.2690	1.3529	400
30/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	0.6500	2.2900	0.0007	0.0023	0
30/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1641.6500	1724.1900	1.6417	1.7242	200
30/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0.0600	0.4100	0.0001	0.0004	0
30/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2586.7000	2668.8900	2.5867	2.6689	500
30/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5034.1900	5116.3800	5.0342	5.1164	0
30/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	700
30/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6245.9000	6328.0900	6.2459	6.3281	0
30/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
30/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6400.7100	6482.9000	6.4007	6.4829	0
30/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6439.3500	6521.5400	6.4394	6.5215	0
30/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6477.9800	6560.1700	6.4780	6.5602	0
30/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7929.6700	8011.8600	7.9297	8.0119	0
30/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
30/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8306.5400	8388.7300	8.3065	8.3887	0
30/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8344.1100	8426.3000	8.3441	8.4263	0
30/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9239.4900	9321.6800	9.2395	9.3217	0
30/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/01/2024	2030 On 02-May-24			Bond Future	9.8189	9.7984	94.2755	94.3597	131,119

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	934.4300	976.9800	0.9344	0.9770	1,000
30/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1588.1700	1546.5200	1.5882	1.5465	0
30/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1226.6000	1275.9900	1.2266	1.2760	0
30/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1263.2200	1228.4100	1.2632	1.2284	0
30/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1247.8700	1297.7000	1.2479	1.2977	0
30/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1243.5300	1209.1600	1.2435	1.2092	0
30/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1269.3400	1319.6100	1.2693	1.3196	0
30/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1224.0600	1190.1300	1.2241	1.1901	0
30/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2088.9400	2152.1900	2.0889	2.1522	1,000
30/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	705.3000	684.3500	0.7053	0.6844	0
30/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3511.3800	3586.4100	3.5114	3.5864	500
30/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	302.2200	293.0500	0.3022	0.2931	0
30/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4192.9500	4271.0400	4.1930	4.2710	1,080
30/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	204.3500	198.2400	0.2044	0.1982	0
30/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5253.8600	5334.8800	5.2539	5.3349	500
30/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	112.0000	108.8200	0.1120	0.1088	0
30/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8216.9100	8300.7300	8.2169	8.3007	0
30/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.5100	17.1300	0.0175	0.0171	1,000
30/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9789.0200	9873.1400	9.7890	9.8731	0
30/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.3800	4.3000	0.0044	0.0043	1,080
30/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12469.7600	12553.9600	12.4698	12.5540	0
30/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.2600	0.2600	0.0003	0.0003	500
30/01/2024	2030 On 01-August-24			Bond Future	9.8733	9.8516	92.3387	92.4246	0
30/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2922.3900	2985.1000	2.9224	2.9851	0
30/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	984.4100	961.2800	0.9844	0.9613	0
30/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2949.6700	3012.6200	2.9497	3.0126	0
30/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	973.2000	950.3100	0.9732	0.9503	0
30/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2977.0400	3040.2300	2.9770	3.0402	0
30/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	962.0900	939.4400	0.9621	0.9394	0
30/01/2024	2030 On 07-November-24			Bond Future	9.9416	9.9186	94.4794	94.5668	1,652
30/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4052.6900	4118.5200	4.0527	4.1185	0
30/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1077.2200	1055.6100	1.0772	1.0556	0
30/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4079.8900	4145.8900	4.0799	4.1459	0
30/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1067.9100	1046.4700	1.0679	1.0465	0

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30/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4107.1300	4173.3100	4.1071	4.1733	0
30/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1058.6700	1037.4100	1.0587	1.0374	0
30/01/2024	2030 On 06-February-25			Bond Future	10.0159	9.9916	92.4942	92.5832	0
30/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3844.2200	3906.4900	3.8442	3.9065	0
30/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1456.1100	1429.3700	1.4561	1.4294	0
30/01/2024	2032 On 01-February-24			Bond Future	10.6437	10.6196	90.0574	90.1758	17,519
30/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
30/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3180.3800	3061.9600	3.1804	3.0620	0
30/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	110.8100	200.4600	0.1108	0.2005	500
30/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	374.6800	345.9100	0.3747	0.3459	0
30/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	617.6100	748.8600	0.6176	0.7489	1,200
30/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	49.8100	62.6400	0.0498	0.0626	0
30/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	701.5600	832.3700	0.7016	0.8324	200
30/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	36.6000	48.9900	0.0366	0.0490	0
30/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1015.0200	1141.6700	1.0150	1.1417	0
30/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	11.0900	19.3200	0.0111	0.0193	17,000
30/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1249.2600	1372.7600	1.2493	1.3728	8,500
30/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	4.2600	9.3400	0.0043	0.0093	0
30/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2153.1300	2271.8800	2.1531	2.2719	500
30/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0.0500	0.3800	0.0001	0.0004	0
30/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3282.3600	3400.7800	3.2824	3.4008	0
30/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,000
30/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3375.5800	3494.0000	3.3756	3.4940	0
30/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
30/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4300.4000	4418.8200	4.3004	4.4188	0
30/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
30/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5211.9200	5330.3400	5.2119	5.3303	0
30/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
30/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5572.8500	5691.2700	5.5729	5.6913	0
30/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5617.8200	5736.2400	5.6178	5.7362	0
30/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5662.7600	5781.1800	5.6628	5.7812	0
30/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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30/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6332.9500	6451.3700	6.3330	6.4514	0
30/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8515.3300	8633.7500	8.5153	8.6338	0
30/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
30/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9027.5400	9145.9600	9.0275	9.1460	0
30/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
30/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9493.2000	9611.6200	9.4932	9.6116	0
30/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/01/2024	2032 On 02-May-24			Bond Future	10.7224	10.6972	87.8629	87.9841	149,236
30/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	772.0800	819.6100	0.7721	0.8196	1,000
30/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2530.8700	2457.2000	2.5309	2.4572	0
30/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1108.0900	1167.2400	1.1081	1.1672	0
30/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1987.7300	1925.6800	1.9877	1.9257	0
30/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1129.1700	1188.9500	1.1292	1.1890	0
30/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1960.2900	1898.8700	1.9603	1.8989	0
30/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1150.6400	1211.0700	1.1506	1.2111	0
30/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1933.2900	1872.5200	1.9333	1.8725	0
30/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1172.1800	1233.2600	1.1722	1.2333	500
30/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1906.3800	1846.2600	1.9064	1.8463	0
30/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1215.9500	1278.3100	1.2160	1.2783	500
30/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1853.3700	1794.5300	1.8534	1.7945	0
30/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1353.0000	1419.1500	1.3530	1.4192	1,550
30/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1700.9000	1645.8500	1.7009	1.6459	0
30/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1898.1700	1976.8300	1.8982	1.9768	1,000
30/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1242.4300	1199.8900	1.2424	1.1999	0
30/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2600.9000	2691.2800	2.6009	2.6913	500
30/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	862.9700	832.1500	0.8630	0.8322	0
30/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3004.4400	3099.9600	3.0044	3.1000	0
30/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	708.8700	683.1900	0.7089	0.6832	500
30/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3500.1300	3600.8200	3.5001	3.6008	1,550
30/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	559.9400	539.4300	0.5599	0.5394	0
30/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5262.6400	5374.7200	5.2626	5.3747	0
30/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	248.7700	239.6500	0.2488	0.2397	500
30/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9697.2200	9817.5100	9.6972	9.8175	0

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30/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	29.4400	28.5300	0.0294	0.0285	1,000
30/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10820.7200	10941.5100	10.8207	10.9415	0
30/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.6500	13.2400	0.0137	0.0132	500
30/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11496.3400	11617.3000	11.4963	11.6173	0
30/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	8.3300	8.0900	0.0083	0.0081	1,550
30/01/2024	2032 On 01-August-24			Bond Future	10.8043	10.7779	89.7908	89.9144	0
30/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3082.1900	3164.9300	3.0822	3.1649	0
30/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1575.8200	1534.8800	1.5758	1.5349	0
30/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3111.8000	3194.9000	3.1118	3.1949	0
30/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1559.7200	1519.1400	1.5597	1.5191	0
30/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3141.5200	3224.9800	3.1415	3.2250	0
30/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1543.7600	1503.5400	1.5438	1.5035	0
30/01/2024	2032 On 07-November-24			Bond Future	10.9095	10.8818	87.7059	87.8320	1,526
30/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4261.5400	4349.0100	4.2615	4.3490	0
30/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1759.8500	1721.1400	1.7599	1.7211	0
30/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4291.6600	4379.4000	4.2917	4.3794	0
30/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1746.1800	1707.7400	1.7462	1.7077	0
30/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4321.8500	4409.8600	4.3219	4.4099	0
30/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1732.6200	1694.4500	1.7326	1.6945	0
30/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4781.3700	4873.2000	4.7814	4.8732	1,615
30/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1539.2700	1504.9200	1.5393	1.5049	0
30/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10602.3600	10720.3800	10.6024	10.7204	0
30/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	321.9300	313.7700	0.3219	0.3138	1,615
30/01/2024	2032 On 06-February-25			Bond Future	11.0180	10.9890	89.5844	89.7129	0
30/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4632.1400	4723.2700	4.6321	4.7233	0
30/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1595.5900	1558.1700	1.5956	1.5582	0
30/01/2024	2033 On 01-February-24			Bond Future	122.0701	122.3309	122.0701	122.3309	2,172
30/01/2024	2033 On 02-May-24			Bond Future	123.3016	123.5683	123.3016	123.5683	2,042
30/01/2024	2033 On 01-August-24			Bond Future	126.0370	126.3093	126.0370	126.3093	5,737
30/01/2024	2033 On 07-November-24			Bond Future	127.4982	127.7764	127.4982	127.7764	0
30/01/2024	2033 On 06-February-25			Bond Future	130.2616	130.5454	130.2616	130.5454	0
30/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5321.5500	5605.3500	5.3216	5.6054	0
30/01/2024	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
30/01/2024	2037 On 01-February-24			Bond Future	11.8698	11.8610	78.0994	78.1476	81,426
30/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1232.9900	1316.9200	1.2330	1.3169	2,500
30/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	43.6700	79.4100	0.0437	0.0794	0
30/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2352.8000	2406.1600	2.3528	2.4062	0
30/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	1.5400	6.7100	0.0015	0.0067	0
30/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2404.7400	2457.5200	2.4047	2.4575	0
30/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	1.2800	5.8700	0.0013	0.0059	0
30/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2456.6800	2508.9400	2.4567	2.5089	0
30/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	1.0700	5.1400	0.0011	0.0051	0
30/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5490.1400	5538.3300	5.4901	5.5383	0
30/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
30/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10159.7800	10207.9700	10.1598	10.2080	0
30/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
30/01/2024	2037 On 02-May-24			Bond Future	11.9768	11.9676	79.8054	79.8548	83,027
30/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	616.1700	635.9000	0.6162	0.6359	0
30/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3637.0600	3607.4300	3.6371	3.6074	0
30/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	630.9700	650.9900	0.6310	0.6510	0
30/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3595.1100	3565.7700	3.5951	3.5658	0
30/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	646.0000	666.3200	0.6460	0.6663	0
30/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3553.4400	3524.4000	3.5534	3.5244	0
30/01/2024	2037 On 01-August-24			Bond Future	12.0898	12.0803	77.3007	77.3510	72,241
30/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2644.7700	2678.0200	2.6448	2.6780	0
30/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2643.5500	2626.5200	2.6436	2.6265	0
30/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2673.4000	2706.8200	2.6734	2.7068	0
30/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2619.4100	2602.5500	2.6194	2.6026	0
30/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2702.3900	2735.9800	2.7024	2.7360	1,383
30/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2595.6800	2578.9900	2.5957	2.5790	0
30/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6363.7900	6409.3100	6.3638	6.4093	0
30/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	953.0100	948.2500	0.9530	0.9483	1,383
30/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8911.7600	8960.3000	8.9118	8.9603	0
30/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	509.5400	507.8000	0.5095	0.5078	1,383
30/01/2024	2037 On 07-November-24			Bond Future	12.2170	12.2071	79.0920	79.1432	9,175
30/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4334.7300	4371.5800	4.3347	4.3716	0
30/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2535.9800	2521.6500	2.5360	2.5217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4366.1900	4403.1500	4.3662	4.4032	0
30/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2517.3900	2503.1700	2.5174	2.5032	0
30/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4398.0100	4435.0800	4.3980	4.4351	0
30/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2499.2000	2485.0900	2.4992	2.4851	0
30/01/2024	2037 On 06-February-25			Bond Future	12.3458	12.3356	76.5257	76.5777	0
30/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5025.8600	5062.6900	5.0259	5.0627	0
30/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2960.8900	2945.6800	2.9609	2.9457	0
30/01/2024	2038 On 01-February-24			Bond Future	131.3835	131.5503	131.3835	131.5503	706
30/01/2024	2038 On 02-May-24			Bond Future	134.2861	134.4568	134.2861	134.4568	5,213
30/01/2024	2038 On 01-August-24			Bond Future	135.2034	135.3776	135.2034	135.3776	0
30/01/2024	2038 On 07-November-24			Bond Future	138.3738	138.5515	138.3738	138.5515	0
30/01/2024	2038 On 06-February-25			Bond Future	139.2585	139.4396	139.2585	139.4396	0
30/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4028.5200	4209.6400	4.0285	4.2096	0
30/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2040 On 01-February-24			Bond Future	12.1800	12.1812	77.9808	77.9736	24,578
30/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	825.8800	893.0200	0.8259	0.8930	0
30/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	141.2000	215.5200	0.1412	0.2155	0
30/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	958.4300	1017.6000	0.9584	1.0176	0
30/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	104.0700	170.4200	0.1041	0.1704	0
30/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1004.3600	1060.7300	1.0044	1.0607	0
30/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	93.5700	157.1200	0.0936	0.1571	0
30/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1051.1000	1104.6200	1.0511	1.1046	0
30/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	83.9400	144.6400	0.0839	0.1446	0
30/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3970.1600	3963.1000	3.9702	3.9631	0
30/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0.0000	0.1200	0.0000	0.0001	0
30/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8974.1300	8966.9500	8.9741	8.9670	0
30/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2040 On 02-May-24			Bond Future	12.2918	12.2930	79.6842	79.6770	135,721
30/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	466.8100	472.0000	0.4668	0.4720	0
30/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4537.7200	4550.1000	4.5377	4.5501	0
30/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	479.1100	484.3500	0.4791	0.4844	0
30/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4488.8300	4501.2600	4.4888	4.5013	0
30/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	491.7500	497.0500	0.4918	0.4971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4440.3600	4452.8500	4.4404	4.4529	0
30/01/2024	2040 On 01-August-24			Bond Future	12.4096	12.4109	76.9264	76.9189	2,992
30/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2486.7300	2490.4800	2.4867	2.4905	0
30/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2987.2200	2998.4200	2.9872	2.9984	0
30/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2515.3200	2519.0500	2.5153	2.5191	0
30/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2959.6800	2970.8600	2.9597	2.9709	0
30/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2544.2700	2547.9800	2.5443	2.5480	0
30/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2932.5700	2943.7300	2.9326	2.9437	0
30/01/2024	2040 On 07-November-24			Bond Future	12.5412	12.5426	78.7089	78.7009	8,697
30/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4441.5800	4443.0900	4.4416	4.4431	0
30/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2836.2700	2845.7600	2.8363	2.8458	0
30/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4474.0800	4475.5600	4.4741	4.4756	0
30/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2815.9600	2825.4200	2.8160	2.8254	0
30/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4506.6500	4508.1200	4.5067	4.5081	0
30/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2795.7800	2805.2300	2.7958	2.8052	0
30/01/2024	2040 On 06-February-25			Bond Future	12.6739	12.6755	75.8835	75.8751	0
30/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4842.0400	4842.5200	4.8420	4.8425	0
30/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3383.9000	3392.8000	3.3839	3.3928	0
30/01/2024	2044 On 01-February-24			Bond Future	12.2949	12.2911	73.9647	73.9865	20,938
30/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	327.2800	425.2900	0.3273	0.4253	0
30/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	470.7100	546.9000	0.4707	0.5469	0
30/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	353.3200	452.2000	0.3533	0.4522	0
30/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	439.0400	516.1000	0.4390	0.5161	0
30/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	380.6600	480.1600	0.3807	0.4802	0
30/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	408.7500	486.4300	0.4088	0.4864	0
30/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3878.6000	3900.5600	3.8786	3.9006	0
30/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0.0100	0.1500	0.0000	0.0002	15,000
30/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5171.6700	5193.4900	5.1717	5.1935	0
30/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
30/01/2024	2044 On 02-May-24			Bond Future	12.4042	12.4002	75.5803	75.6028	81,062
30/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	380.5300	390.2400	0.3805	0.3902	0
30/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4873.0500	4860.3100	4.8731	4.8603	0
30/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	391.3600	401.2400	0.3914	0.4012	0
30/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4821.3600	4808.7900	4.8214	4.8088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	402.5100	412.5600	0.4025	0.4126	0
30/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4770.0700	4757.6700	4.7701	4.7577	0
30/01/2024	2044 On 01-August-24			Bond Future	12.5191	12.5150	72.8577	72.8805	26,240
30/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2129.6600	2147.0400	2.1297	2.1470	0
30/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3483.8600	3478.4800	3.4839	3.4785	0
30/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2156.0300	2173.5100	2.1560	2.1735	0
30/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3452.7600	3447.4800	3.4528	3.4475	0
30/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2182.7800	2200.3400	2.1828	2.2003	0
30/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3422.1000	3416.9000	3.4221	3.4169	0
30/01/2024	2044 On 07-November-24			Bond Future	12.6469	12.6427	74.5459	74.5688	0
30/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4362.8100	4382.5900	4.3628	4.3826	0
30/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2997.1000	2993.9100	2.9971	2.9939	0
30/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4394.8300	4414.6700	4.3948	4.4147	0
30/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2976.0500	2972.9200	2.9761	2.9729	0
30/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4426.9400	4446.8200	4.4269	4.4468	0
30/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2955.1600	2952.0700	2.9552	2.9521	0
30/01/2024	2044 On 06-February-25			Bond Future	12.7754	12.7711	71.7565	71.7797	0
30/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4819.9100	4838.8400	4.8199	4.8388	0
30/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3522.5300	3518.2300	3.5225	3.5182	0
30/01/2024	2046 On 01-February-24			Bond Future	115.5989	115.6142	115.5989	115.6142	10,603
30/01/2024	2046 On 02-May-24			Bond Future	116.0092	116.0250	116.0092	116.0250	16,158
30/01/2024	2046 On 01-August-24			Bond Future	118.5827	118.5986	118.5827	118.5986	0
30/01/2024	2046 On 07-November-24			Bond Future	119.1662	119.1821	119.1662	119.1821	0
30/01/2024	2046 On 06-February-25			Bond Future	121.7479	121.7636	121.7479	121.7636	0
30/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7737.9000	7753.5600	7.7379	7.7536	0
30/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	2050 On 01-February-24			Bond Future	115.3169	114.5464	115.3169	114.5464	9,650
30/01/2024	2050 On 02-May-24			Bond Future	117.8645	117.0772	117.8645	117.0772	14,107
30/01/2024	2050 On 01-August-24			Bond Future	118.1826	117.3778	118.1826	117.3778	0
30/01/2024	2050 On 07-November-24			Bond Future	120.9539	120.1296	120.9539	120.1296	0
30/01/2024	2050 On 06-February-25			Bond Future	121.2185	120.3762	121.2185	120.3762	0
30/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5618.5200	4776.1600	5.6185	4.7762	0
30/01/2024	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
30/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	AL37 On 01-February-24			Index Future	944.9100	907.8420	944.9100	907.8420	0
30/01/2024	AL37 On 02-May-24			Index Future	965.5460	927.6710	965.5460	927.6710	0
30/01/2024	AL37 On 01-August-24			Index Future	986.7410	948.0320	986.7410	948.0320	0
30/01/2024	AL37 On 07-November-24			Index Future	1009.6560	970.0440	1009.6560	970.0440	0
30/01/2024	AL37 On 06-February-25			Index Future	1031.3350	990.8700	1031.3350	990.8700	0
30/01/2024	AL7T On 01-February-24			Index Future	1094.1820	1094.8420	1094.1820	1,094.8420	0
30/01/2024	AL7T On 02-May-24			Index Future	1118.0780	1118.7550	1118.0780	1,118.7550	0
30/01/2024	AL7T On 01-August-24			Index Future	1142.6210	1143.3100	1142.6210	1,143.3100	0
30/01/2024	AL7T On 07-November-24			Index Future	1169.1560	1169.8560	1169.1560	1,169.8560	0
30/01/2024	AL7T On 06-February-25			Index Future	1194.2600	1194.9720	1194.2600	1,194.9720	0
30/01/2024	ALBI On 01-February-24			Index Future	947.3240	930.6810	947.3240	930.6810	15
30/01/2024	ALBI On 02-May-24			Index Future	968.0130	951.0090	968.0130	951.0090	89
30/01/2024	ALBI On 01-August-24			Index Future	989.2620	971.8820	989.2620	971.8820	0
30/01/2024	ALBI On 07-November-24			Index Future	1012.2350	994.4480	1012.2350	994.4480	0
30/01/2024	ALBI On 06-February-25			Index Future	1033.9710	1015.7980	1033.9710	1,015.7980	0
30/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	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
30/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	ES33 On 01-February-24			Bond Future	12.2161	12.2076	76.7041	76.7426	0
30/01/2024	ES33 On 02-May-24			Bond Future	12.3463	12.3374	74.6004	74.6400	0
30/01/2024	ES33 On 01-August-24			Bond Future	12.4808	12.4715	76.2550	76.2953	0
30/01/2024	ES33 On 07-November-24			Bond Future	12.6481	12.6385	74.2395	74.2804	0
30/01/2024	ES33 On 06-February-25			Bond Future	12.8202	12.8102	75.8457	75.8873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2114.1500	2155.6700	2.1142	2.1557	0
30/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	ES42 On 01-February-24			Bond Future	12.7456	12.7470	72.5810	72.5736	0
30/01/2024	ES42 On 02-May-24			Bond Future	12.8709	12.8723	69.9221	69.9147	0
30/01/2024	ES42 On 01-August-24			Bond Future	12.9975	12.9990	71.4726	71.4648	0
30/01/2024	ES42 On 07-November-24			Bond Future	13.1499	13.1515	68.8789	68.8707	0
30/01/2024	ES42 On 06-February-25			Bond Future	13.2990	13.3008	70.3672	70.3585	0
30/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1973.7500	1965.0400	1.9738	1.9650	0
30/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 01-February-24			GOVI	933.7070	916.1390	933.7070	916.1390	6
30/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	537270.0000	361590.0000	53.7270	36.1590	0
30/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	537170.0000	361490.0000	53.7170	36.1490	0
30/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	537070.0000	361390.0000	53.7070	36.1390	0
30/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 02-May-24			GOVI	954.0990	936.1480	954.0990	936.1480	723
30/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	31290.0000	0.0000	3.1290	0.0000	0
30/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	148220.0000	0.0000	14.8220	0
30/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	31190.0000	0.0000	3.1190	0.0000	0
30/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	148320.0000	0.0000	14.8320	0
30/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	31090.0000	0.0000	3.1090	0.0000	0
30/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	148420.0000	0.0000	14.8420	0
30/01/2024	GOVI On 01-August-24			GOVI	975.0420	956.6960	975.0420	956.6960	0
30/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	316720.0000	133260.0000	31.6720	13.3260	0
30/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	316620.0000	133160.0000	31.6620	13.3160	0
30/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	316520.0000	133060.0000	31.6520	13.3060	0
30/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 07-November-24			GOVI	997.6850	978.9090	997.6850	978.9090	0
30/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	489050.0000	301290.0000	48.9050	30.1290	0
30/01/2024	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
30/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	488950.0000	301190.0000	48.8950	30.1190	0
30/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	488850.0000	301090.0000	48.8850	30.1090	0
30/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GOVI On 06-February-25			GOVI	1019.1080	999.9260	1019.1080	999.9260	0
30/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	471080.0000	279260.0000	47.1080	27.9260	0
30/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/01/2024	IGOV On 01-February-24			Index Future	345.6290	344.5210	345.6290	344.5210	15
30/01/2024	IGOV On 02-May-24			Index Future	353.2640	352.1310	353.2640	352.1310	622
30/01/2024	IGOV On 01-August-24			Index Future	361.1020	359.9440	361.1020	359.9440	0
30/01/2024	IGOV On 07-November-24			Index Future	369.5770	368.3900	369.5770	368.3900	0
30/01/2024	IGOV On 06-February-25			Index Future	377.5930	376.3790	377.5930	376.3790	0
30/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
30/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3470	8.3500	91.6530	91.6500	0
30/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3400	91.6480	91.6600	0
30/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
30/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2280	8.2400	91.7720	91.7600	0
30/01/2024	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
30/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1000	8.1500	91.9000	91.8500	0
30/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9040	7.9390	92.0960	92.0610	0
30/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6080	7.5900	92.3920	92.4100	0
30/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5560	7.5400	92.4440	92.4600	0
30/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3820	7.3500	92.6180	92.6500	0
30/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.3890	92.5900	92.6110	0
30/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4680	7.4500	92.5320	92.5500	0
30/01/2024	R035 On 01-February-24			Bond Future	11.4348	11.4159	88.0427	88.1463	14,901
30/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	400
30/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4643.1300	4539.5800	4.6431	4.5396	0
30/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	11.1900	38.8900	0.0112	0.0389	400
30/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1764.0200	1688.1600	1.7640	1.6882	0
30/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3955.5200	4059.1200	3.9555	4.0591	0
30/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
30/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4006.8100	4110.4000	4.0068	4.1104	0
30/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
30/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4058.0400	4161.6200	4.0580	4.1616	0
30/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
30/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10159.9600	10263.5200	10.1600	10.2635	0
30/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/01/2024	R035 On 02-May-24			Bond Future	11.5292	11.5096	85.4549	85.5609	161,910
30/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	966.0500	1011.6400	0.9661	1.0116	0
30/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2823.5800	2763.1700	2.8236	2.7632	0
30/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	986.5300	1032.6900	0.9865	1.0327	0
30/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2788.4900	2728.6500	2.7885	2.7287	0
30/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1007.0900	1053.8200	1.0071	1.0538	0
30/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2753.5400	2694.2700	2.7535	2.6943	0
30/01/2024	R035 On 01-August-24			Bond Future	11.6258	11.6054	87.3301	87.4383	0
30/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3107.0700	3175.8300	3.1071	3.1758	0
30/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2244.0000	2204.6100	2.2440	2.2046	0
30/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3138.0500	3207.1400	3.1381	3.2071	0
30/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2222.8200	2183.7600	2.2228	2.1838	0
30/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3169.4200	3238.8300	3.1694	3.2388	0
30/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2202.0700	2163.3300	2.2021	2.1633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R035 On 07-November-24			Bond Future	11.7502	11.7289	84.8402	84.9505	19,875
30/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4458.2500	4532.6300	4.4583	4.5326	0
30/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2321.5600	2285.6800	2.3216	2.2857	0
30/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4490.5700	4565.2000	4.4906	4.5652	0
30/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2303.9200	2268.2900	2.3039	2.2683	0
30/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4522.9800	4597.8500	4.5230	4.5979	0
30/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2286.4100	2251.0200	2.2864	2.2510	0
30/01/2024	R035 On 06-February-25			Bond Future	11.8782	11.8561	86.6578	86.7701	0
30/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4932.9300	5009.3700	4.9329	5.0094	0
30/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2296.2600	2260.3400	2.2963	2.2603	0
30/01/2024	R053 On 01-February-24			Bond Future	12.2348	12.2360	99.2336	99.2245	0
30/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4936.7900	4928.1400	4.9368	4.9281	0
30/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0.0200	0.4500	0.0000	0.0005	0
30/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5005.3100	4996.5900	5.0053	4.9966	0
30/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0.0200	0.3800	0.0000	0.0004	0
30/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5073.7300	5064.9700	5.0737	5.0650	0
30/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0.0100	0.3300	0.0000	0.0003	0
30/01/2024	R053 On 02-May-24			Bond Future	12.3397	12.3410	95.5371	95.5280	5,189
30/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5858.1500	5863.1400	5.8582	5.8631	0
30/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1032.3900	1046.4600	1.0324	1.0465	0
30/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5911.2400	5916.1500	5.9112	5.9162	0
30/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1017.9600	1031.9500	1.0180	1.0320	0
30/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5964.2900	5969.1100	5.9643	5.9691	0
30/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1003.5900	1017.4900	1.0036	1.0175	0
30/01/2024	R053 On 01-August-24			Bond Future	12.4469	12.4482	97.6332	97.6236	0
30/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6764.9900	6767.7700	6.7650	6.7678	0
30/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1995.9800	2008.2800	1.9960	2.0083	0
30/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6813.4800	6816.2200	6.8135	6.8162	0
30/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1978.0100	1990.2700	1.9780	1.9903	0
30/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6862.0400	6864.7300	6.8620	6.8647	0
30/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1960.2100	1972.4200	1.9602	1.9724	0
30/01/2024	R053 On 07-November-24			Bond Future	12.5749	12.5763	94.0247	94.0145	0
30/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5606.4800	5609.0800	5.6065	5.6091	0
30/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4084.0600	4096.8000	4.0841	4.0968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5647.9500	5650.5300	5.6480	5.6505	0
30/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4055.8800	4068.6000	4.0559	4.0686	0
30/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5689.5200	5692.0700	5.6895	5.6921	0
30/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4027.8900	4040.5800	4.0279	4.0406	0
30/01/2024	R053 On 06-February-25			Bond Future	12.7011	12.7027	96.0370	96.0264	0
30/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6356.9900	6358.1400	6.3570	6.3581	0
30/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4700.2600	4712.0600	4.7003	4.7121	0
30/01/2024	R186 On 01-February-24			Bond Future	8.7000	8.6899	105.8156	105.8414	32,954
30/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2027.6500	2053.4500	2.0277	2.0535	0
30/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2052.6800	2078.4800	2.0527	2.0785	0
30/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2077.7000	2103.5000	2.0777	2.1035	0
30/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R186 On 02-May-24			Bond Future	8.6801	8.6689	108.1269	108.1535	91,227
30/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	77.0900	81.7000	0.0771	0.0817	0
30/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1725.4400	1703.4700	1.7254	1.7035	0
30/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	80.0900	84.8400	0.0801	0.0848	0
30/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1704.3200	1682.4900	1.7043	1.6825	0
30/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	83.1900	88.0700	0.0832	0.0881	0
30/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1683.3000	1661.6000	1.6833	1.6616	0
30/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2517.2400	2543.0800	2.5172	2.5431	2,030
30/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	71.6600	70.9200	0.0717	0.0709	0
30/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3984.4600	4011.0300	3.9845	4.0110	0
30/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	16.2800	16.2700	0.0163	0.0163	2,030
30/01/2024	R186 On 01-August-24			Bond Future	8.6514	8.6389	105.1912	105.2182	0
30/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	887.5900	903.8700	0.8876	0.9039	0
30/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	825.8300	815.1700	0.8258	0.8152	0
30/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	900.6700	917.0600	0.9007	0.9171	0
30/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	817.3300	806.7800	0.8173	0.8068	0
30/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	913.5300	930.0300	0.9135	0.9300	0
30/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	808.6100	798.1700	0.8086	0.7982	0
30/01/2024	R186 On 07-November-24			Bond Future	8.6379	8.6238	107.6302	107.6574	44,528
30/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1642.7500	1661.9700	1.6428	1.6620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	696.5100	688.5900	0.6965	0.6886	0
30/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1656.2100	1675.4900	1.6562	1.6755	0
30/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	690.8600	683.0000	0.6909	0.6830	0
30/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1670.0500	1689.4000	1.6701	1.6894	0
30/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	685.6000	677.8100	0.6856	0.6778	0
30/01/2024	R186 On 06-February-25			Bond Future	8.6320	8.6161	104.6208	104.6481	0
30/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1505.0200	1522.9700	1.5050	1.5230	0
30/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	823.3400	813.9300	0.8233	0.8139	0
30/01/2024	R202 On 01-February-24			Bond Future	258.8280	259.1772	258.8280	259.1772	4,741
30/01/2024	R202 On 02-May-24			Bond Future	264.5461	264.9035	264.5461	264.9035	4,858
30/01/2024	R202 On 01-August-24			Bond Future	265.3370	265.7017	265.3370	265.7017	0
30/01/2024	R202 On 07-November-24			Bond Future	271.5592	271.9315	271.5592	271.9315	6
30/01/2024	R202 On 06-February-25			Bond Future	272.2326	272.6120	272.2326	272.6120	0
30/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5442.5900	5822.0000	5.4426	5.8220	0
30/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R209 On 01-February-24			Bond Future	11.5642	11.5552	67.9588	68.0021	3,872
30/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2610.2800	2654.4500	2.6103	2.6545	0
30/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	0.1100	0.9400	0.0001	0.0009	0
30/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2655.8900	2699.9500	2.6559	2.7000	0
30/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	0.0800	0.8000	0.0001	0.0008	0
30/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2701.4600	2745.4100	2.7015	2.7454	0
30/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	0.0700	0.6800	0.0001	0.0007	0
30/01/2024	R209 On 02-May-24			Bond Future	11.6549	11.6456	66.2905	66.3349	13,147
30/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	597.6000	616.4100	0.5976	0.6164	0
30/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2963.3300	2937.6900	2.9633	2.9377	0
30/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	611.7600	630.8400	0.6118	0.6308	0
30/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2927.5300	2902.1600	2.9275	2.9022	0
30/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	626.0300	645.3700	0.6260	0.6454	0
30/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2891.9000	2866.7900	2.8919	2.8668	0
30/01/2024	R209 On 01-August-24			Bond Future	11.7480	11.7384	67.7450	67.7903	1,690
30/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2360.2200	2390.3600	2.3602	2.3904	0
30/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2210.3300	2195.1900	2.2103	2.1952	0
30/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2386.0600	2416.3500	2.3861	2.4164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2189.4000	2174.4100	2.1894	2.1744	0
30/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2412.0200	2442.4600	2.4120	2.4425	0
30/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2168.6300	2153.7900	2.1686	2.1538	0
30/01/2024	R209 On 07-November-24			Bond Future	11.8614	11.8515	66.1590	66.2051	5,237
30/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3813.1300	3846.2200	3.8131	3.8462	0
30/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2230.7200	2217.7600	2.2307	2.2178	0
30/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3841.1900	3874.3800	3.8412	3.8744	0
30/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2214.1500	2201.2900	2.2142	2.2013	0
30/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3869.3100	3902.6000	3.8693	3.9026	0
30/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2197.6900	2184.9300	2.1977	2.1849	0
30/01/2024	R209 On 06-February-25			Bond Future	11.9746	11.9643	67.5760	67.6229	0
30/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4366.3700	4399.8100	4.3664	4.3998	0
30/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2298.2700	2284.9000	2.2983	2.2849	0
30/01/2024	R210 On 01-February-24			Bond Future	233.1053	233.1393	233.1053	233.1393	300
30/01/2024	R210 On 02-May-24			Bond Future	235.0059	235.0410	235.0059	235.0410	198
30/01/2024	R210 On 01-August-24			Bond Future	240.2191	240.2545	240.2191	240.2545	300
30/01/2024	R210 On 07-November-24			Bond Future	242.5220	242.5573	242.5220	242.5573	60
30/01/2024	R210 On 06-February-25			Bond Future	247.7773	247.8125	247.7773	247.8125	0
30/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8167.2800	8202.4800	8.1673	8.2025	0
30/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R213 On 01-February-24			Bond Future	10.2735	10.2493	86.9086	87.0156	15,830
30/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6017.0400	6124.0600	6.0170	6.1241	0
30/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6057.2700	6164.2900	6.0573	6.1643	0
30/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6097.4700	6204.4900	6.0975	6.2045	0
30/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R213 On 02-May-24			Bond Future	10.3368	10.3114	85.2490	85.3585	25,120
30/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1236.5100	1296.9700	1.2365	1.2970	0
30/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1481.4800	1432.4100	1.4815	1.4324	0
30/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1258.1900	1319.2200	1.2582	1.3192	0
30/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1459.9300	1411.4300	1.4599	1.4114	0
30/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1279.9200	1341.5100	1.2799	1.3415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1438.4500	1390.5100	1.4385	1.3905	0
30/01/2024	R213 On 01-August-24			Bond Future	10.4007	10.3741	87.1198	87.2315	0
30/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3086.8800	3165.9700	3.0869	3.1660	0
30/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1186.7700	1154.0700	1.1868	1.1541	0
30/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3115.1800	3194.5800	3.1152	3.1946	0
30/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1174.3000	1141.9100	1.1743	1.1419	0
30/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3143.3500	3223.0600	3.1434	3.2231	0
30/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1161.7300	1129.6500	1.1617	1.1297	0
30/01/2024	R213 On 07-November-24			Bond Future	10.4936	10.4656	85.5794	85.6934	16,191
30/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4171.6800	4254.5800	4.1717	4.2546	0
30/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1319.5400	1288.4300	1.3195	1.2884	0
30/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4199.6600	4282.7900	4.1997	4.2828	0
30/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1308.5600	1277.6800	1.3086	1.2777	0
30/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4227.9700	4311.3100	4.2280	4.3113	0
30/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1297.9400	1267.2700	1.2979	1.2673	0
30/01/2024	R213 On 06-February-25			Bond Future	10.5935	10.5640	87.4136	87.5297	0
30/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4370.2500	4453.1400	4.3703	4.4531	0
30/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1453.3100	1420.0500	1.4533	1.4201	0
30/01/2024	R214 On 01-February-24			Bond Future	12.0246	12.0258	63.1671	63.1615	5,793
30/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	681.3000	738.1900	0.6813	0.7382	0
30/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	121.0300	183.6000	0.1210	0.1836	0
30/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	717.8900	772.6300	0.7179	0.7726	0
30/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	109.4400	169.8600	0.1094	0.1699	0
30/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	755.3100	807.8000	0.7553	0.8078	0
30/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	98.7300	156.9000	0.0987	0.1569	0
30/01/2024	R214 On 02-May-24			Bond Future	12.1178	12.1190	61.2431	61.2374	20,892
30/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	428.4000	433.0500	0.4284	0.4331	0
30/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3741.7200	3752.0200	3.7417	3.7520	0
30/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	439.5700	444.2700	0.4396	0.4443	0
30/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3700.4500	3710.8000	3.7005	3.7108	0
30/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	450.9500	455.6900	0.4510	0.4557	0
30/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3659.4500	3669.8400	3.6595	3.6698	0
30/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1659.4400	1665.4000	1.6594	1.6654	10,000
30/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1648.8100	1660.4200	1.6488	1.6604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1711.6100	1717.5400	1.7116	1.7175	6,610
30/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1604.4700	1616.0500	1.6045	1.6161	0
30/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4026.0400	4028.6000	4.0260	4.0286	0
30/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	554.9600	563.1700	0.5550	0.5632	16,610
30/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6425.7200	6424.7500	6.4257	6.4248	0
30/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	202.2000	206.8800	0.2022	0.2069	16,610
30/01/2024	R214 On 01-August-24			Bond Future	12.2124	12.2136	62.5870	62.5811	0
30/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2201.6900	2205.0200	2.2017	2.2050	0
30/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2452.4700	2461.7200	2.4525	2.4617	0
30/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2226.7200	2230.0300	2.2267	2.2300	0
30/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2429.5000	2438.7300	2.4295	2.4387	0
30/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2252.0500	2255.3500	2.2521	2.2554	0
30/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2406.8900	2416.1100	2.4069	2.4161	0
30/01/2024	R214 On 07-November-24			Bond Future	12.3299	12.3312	60.7316	60.7253	0
30/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3698.1400	3699.7100	3.6981	3.6997	0
30/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2448.7100	2456.5800	2.4487	2.4566	0
30/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3725.8600	3727.4300	3.7259	3.7274	0
30/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2430.9600	2438.8300	2.4310	2.4388	0
30/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3753.6700	3755.2100	3.7537	3.7552	0
30/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2413.3400	2421.1800	2.4133	2.4212	0
30/01/2024	R214 On 06-February-25			Bond Future	12.4485	12.4500	62.0326	62.0260	0
30/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4083.0300	4083.7500	4.0830	4.0838	0
30/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2891.0800	2898.4200	2.8911	2.8984	0
30/01/2024	R248 On 01-February-24			Bond Future	12.2099	12.2112	77.1287	77.1214	15,173
30/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.0000	0.0900	0.0000	0.0001	0
30/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4411.0000	4418.4100	4.4110	4.4184	0
30/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	231.8900	314.4500	0.2319	0.3145	0
30/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	646.7700	736.6500	0.6468	0.7367	0
30/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	252.7500	336.6900	0.2528	0.3367	0
30/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	608.0600	699.3200	0.6081	0.6993	0
30/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	274.8800	359.9800	0.2749	0.3600	0
30/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	570.7000	663.1200	0.5707	0.6631	0
30/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	721.4700	797.7400	0.7215	0.7977	0
30/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	193.2800	276.8700	0.1933	0.2769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4938.6600	4931.3500	4.9387	4.9314	0
30/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6320.5800	6313.2600	6.3206	6.3133	0
30/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8890.9200	8883.6000	8.8909	8.8836	0
30/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2024	R248 On 02-May-24			Bond Future	12.3095	12.3108	74.3661	74.3587	245,549
30/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	255.4000	259.3200	0.2554	0.2593	0
30/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5905.7200	5916.9700	5.9057	5.9170	0
30/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	307.3400	311.6800	0.3073	0.3117	0
30/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5561.6800	5573.3500	5.5617	5.5734	0
30/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	316.7000	321.1000	0.3167	0.3211	0
30/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5505.3800	5517.1100	5.5054	5.5171	0
30/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	326.2700	330.7400	0.3263	0.3307	0
30/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5449.3900	5461.1900	5.4494	5.4612	0
30/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2298.6700	2305.4100	2.2987	2.3054	0
30/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1775.6100	1789.6800	1.7756	1.7897	0
30/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5263.2200	5265.4000	5.2632	5.2654	0
30/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	596.6900	606.2000	0.5967	0.6062	0
30/01/2024	R248 On 01-August-24			Bond Future	12.4109	12.4123	75.9979	75.9903	13,000
30/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2506.0100	2509.9400	2.5060	2.5099	0
30/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3146.8800	3158.4400	3.1469	3.1584	0
30/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2535.2600	2539.1700	2.5353	2.5392	0
30/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3117.9500	3129.4900	3.1180	3.1295	0
30/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2564.6500	2568.5500	2.5647	2.5686	0
30/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3089.2400	3100.7700	3.0892	3.1008	0
30/01/2024	R248 On 07-November-24			Bond Future	12.5361	12.5375	73.3085	73.3004	0
30/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4398.8000	4400.5200	4.3988	4.4005	0
30/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3047.6700	3057.5000	3.0477	3.0575	0
30/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4431.6400	4433.3400	4.4316	4.4333	0
30/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3026.0800	3035.8900	3.0261	3.0359	0
30/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4464.5500	4466.2300	4.4646	4.4662	0
30/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3004.6400	3014.4300	3.0046	3.0144	0
30/01/2024	R248 On 06-February-25			Bond Future	12.6624	12.6640	74.8787	74.8701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4297.2100	4298.1700	4.2972	4.2982	0
30/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4034.9400	4044.4700	4.0349	4.0445	0
30/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0