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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
29/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	2025 On 01-February-24			Bond Future	175.9621	176.0332	175.9621	176.0332	10,358
29/01/2024	2025 On 02-May-24			Bond Future	179.8498	179.9229	179.8498	179.9229	9,062
29/01/2024	2025 On 01-August-24			Bond Future	182.0067	182.0810	182.0067	182.0810	0
29/01/2024	2025 On 07-November-24			Bond Future	186.2745	186.3498	186.2745	186.3498	75
29/01/2024	2029 On 01-February-24			Bond Future	128.8596	129.0231	128.8596	129.0231	3,450
29/01/2024	2029 On 02-May-24			Bond Future	130.3426	130.5099	130.3426	130.5099	7,165
29/01/2024	2029 On 01-August-24			Bond Future	133.2338	133.4045	133.2338	133.4045	728
29/01/2024	2029 On 07-November-24			Bond Future	134.9599	135.1341	134.9599	135.1341	66
29/01/2024	2029 On 06-February-25			Bond Future	137.8844	138.0619	137.8844	138.0619	0
29/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5484.3600	5661.9200	5.4844	5.6619	0
29/01/2024	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
29/01/2024	2030 On 01-February-24			Bond Future	9.7481	9.7488	92.3424	92.3398	40,529
29/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	12.9100	47.8200	0.0129	0.0478	400
29/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	771.0400	808.6200	0.7710	0.8086	0
29/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	638.7300	698.2000	0.6387	0.6982	500
29/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	40.3500	102.4900	0.0404	0.1025	0
29/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	789.1000	836.1300	0.7891	0.8361	1,360
29/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	22.9000	72.6000	0.0229	0.0726	0
29/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1066.6800	1094.4800	1.0667	1.0945	500
29/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	7.7100	38.1800	0.0077	0.0382	0
29/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1352.8600	1366.9000	1.3529	1.3669	400
29/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	2.2900	19.0000	0.0023	0.0190	0
29/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1724.1900	1728.3800	1.7242	1.7284	200
29/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0.4100	7.2700	0.0004	0.0073	0
29/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2668.8900	2666.6900	2.6689	2.6667	500
29/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.0000	0.4700	0.0000	0.0005	0
29/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5116.3800	5113.7100	5.1164	5.1137	0
29/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	700
29/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6328.0900	6325.4200	6.3281	6.3254	0
29/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
29/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6482.9000	6480.2300	6.4829	6.4802	0
29/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6521.5400	6518.8700	6.5215	6.5189	0
29/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6560.1700	6557.5000	6.5602	6.5575	0
29/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8011.8600	8009.1900	8.0119	8.0092	0
29/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
29/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8388.7300	8386.0600	8.3887	8.3861	0
29/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8426.3000	8423.6300	8.4263	8.4236	0
29/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9321.6800	9319.0100	9.3217	9.3190	0
29/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
29/01/2024	2030 On 02-May-24			Bond Future	9.7984	9.7990	94.3597	94.3572	131,672

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	976.9800	995.2000	0.9770	0.9952	1,000
29/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1546.5200	1567.2800	1.5465	1.5673	0
29/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1275.9900	1294.5100	1.2760	1.2945	0
29/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1228.4100	1249.4700	1.2284	1.2495	0
29/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1297.7000	1316.2100	1.2977	1.3162	0
29/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1209.1600	1230.2100	1.2092	1.2302	0
29/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1319.6100	1338.1100	1.3196	1.3381	0
29/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1190.1300	1211.1700	1.1901	1.2112	0
29/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2152.1900	2168.8700	2.1522	2.1689	1,000
29/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	684.3500	703.5700	0.6844	0.7036	0
29/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3586.4100	3597.5900	3.5864	3.5976	500
29/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	293.0500	306.7700	0.2931	0.3068	0
29/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4271.0400	4279.6500	4.2710	4.2797	1,080
29/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	198.2400	209.3900	0.1982	0.2094	0
29/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5334.8800	5340.1300	5.3349	5.3401	500
29/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	108.8200	116.6100	0.1088	0.1166	0
29/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8300.7300	8300.3000	8.3007	8.3003	0
29/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.1300	19.2400	0.0171	0.0192	1,000
29/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9873.1400	9871.3100	9.8731	9.8713	0
29/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.3000	5.0100	0.0043	0.0050	1,080
29/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12553.9600	12551.4800	12.5540	12.5515	0
29/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.2600	0.3200	0.0003	0.0003	500
29/01/2024	2030 On 01-August-24			Bond Future	9.8516	9.8523	92.4246	92.4217	0
29/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2985.1000	2996.3000	2.9851	2.9963	0
29/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	961.2800	975.2900	0.9613	0.9753	0
29/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3012.6200	3023.7700	3.0126	3.0238	0
29/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	950.3100	964.2700	0.9503	0.9643	0
29/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3040.2300	3051.3300	3.0402	3.0513	0
29/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	939.4400	953.3500	0.9394	0.9534	0
29/01/2024	2030 On 07-November-24			Bond Future	9.9186	9.9194	94.5668	94.5636	1,652
29/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4118.5200	4126.6000	4.1185	4.1266	0
29/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1055.6100	1066.8900	1.0556	1.0669	0
29/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4145.8900	4153.9300	4.1459	4.1539	0
29/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1046.4700	1057.7100	1.0465	1.0577	0

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29/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4173.3100	4181.3200	4.1733	4.1813	0
29/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1037.4100	1048.6200	1.0374	1.0486	0
29/01/2024	2030 On 06-February-25			Bond Future	9.9916	9.9926	92.5832	92.5796	0
29/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3906.4900	3913.2100	3.9065	3.9132	0
29/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1429.3700	1439.7100	1.4294	1.4397	0
29/01/2024	2032 On 01-February-24			Bond Future	10.6196	10.6155	90.1758	90.1959	17,519
29/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
29/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3061.9600	3041.8200	3.0620	3.0418	0
29/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	200.4600	318.1500	0.2005	0.3182	500
29/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	345.9100	443.4600	0.3459	0.4435	0
29/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	748.8600	848.3400	0.7489	0.8483	1,200
29/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	62.6400	141.9800	0.0626	0.1420	0
29/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	832.3700	925.3100	0.8324	0.9253	200
29/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	48.9900	121.7900	0.0490	0.1218	0
29/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1141.6700	1211.6500	1.1417	1.2117	0
29/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	19.3200	69.1600	0.0193	0.0692	17,000
29/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1372.7600	1428.5600	1.3728	1.4286	8,500
29/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	9.3400	45.0000	0.0093	0.0450	0
29/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2271.8800	2298.9800	2.2719	2.2990	500
29/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0.3800	7.3400	0.0004	0.0073	0
29/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3400.7800	3421.4500	3.4008	3.4215	0
29/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.0000	0.5300	0.0000	0.0005	17,000
29/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3494.0000	3514.5600	3.4940	3.5146	0
29/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.0000	0.4200	0.0000	0.0004	8,500
29/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4418.8200	4439.0000	4.4188	4.4390	0
29/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	8,500
29/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5330.3400	5350.4800	5.3303	5.3505	0
29/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
29/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5691.2700	5711.4100	5.6913	5.7114	0
29/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5736.2400	5756.3800	5.7362	5.7564	0
29/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5781.1800	5801.3200	5.7812	5.8013	0
29/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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29/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6451.3700	6471.5100	6.4514	6.4715	0
29/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8633.7500	8653.8900	8.6338	8.6539	0
29/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
29/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9145.9600	9166.1000	9.1460	9.1661	0
29/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
29/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9611.6200	9631.7600	9.6116	9.6318	0
29/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
29/01/2024	2032 On 02-May-24			Bond Future	10.6972	10.6928	87.9841	88.0049	149,962
29/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	819.6100	848.3200	0.8196	0.8483	1,000
29/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2457.2000	2465.1700	2.4572	2.4652	0
29/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1167.2400	1199.7300	1.1672	1.1997	0
29/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1925.6800	1937.4300	1.9257	1.9374	0
29/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1188.9500	1221.6300	1.1890	1.2216	0
29/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1898.8700	1910.8100	1.8989	1.9108	0
29/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1211.0700	1243.9300	1.2111	1.2439	0
29/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1872.5200	1884.6400	1.8725	1.8846	0
29/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1233.2600	1266.2800	1.2333	1.2663	500
29/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1846.2600	1858.5400	1.8463	1.8585	0
29/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1278.3100	1311.6700	1.2783	1.3117	500
29/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1794.5300	1807.1500	1.7945	1.8072	0
29/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1419.1500	1453.4200	1.4192	1.4534	1,550
29/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1645.8500	1659.3800	1.6459	1.6594	0
29/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1976.8300	2013.2000	1.9768	2.0132	1,000
29/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1199.8900	1215.5200	1.1999	1.2155	0
29/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2691.2800	2728.1600	2.6913	2.7282	500
29/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	832.1500	848.2900	0.8322	0.8483	0
29/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3099.9600	3136.5100	3.1000	3.1365	0
29/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	683.1900	699.0000	0.6832	0.6990	500
29/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3600.8200	3636.5700	3.6008	3.6366	1,550
29/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	539.4300	554.4400	0.5394	0.5544	0
29/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5374.7200	5406.4000	5.3747	5.4064	0
29/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	239.6500	250.5900	0.2397	0.2506	500
29/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9817.5100	9841.1100	9.8175	9.8411	0

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29/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	28.5300	31.3900	0.0285	0.0314	1,000
29/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10941.5100	10963.8500	10.9415	10.9639	0
29/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	13.2400	14.8400	0.0132	0.0148	500
29/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11617.3000	11639.1300	11.6173	11.6391	0
29/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	8.0900	9.1800	0.0081	0.0092	1,550
29/01/2024	2032 On 01-August-24			Bond Future	10.7779	10.7734	89.9144	89.9355	0
29/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3164.9300	3195.5700	3.1649	3.1956	0
29/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1534.8800	1544.4800	1.5349	1.5445	0
29/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3194.9000	3225.5800	3.1949	3.2256	0
29/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1519.1400	1528.7800	1.5191	1.5288	0
29/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3224.9800	3255.7000	3.2250	3.2557	0
29/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1503.5400	1513.2200	1.5035	1.5132	0
29/01/2024	2032 On 07-November-24			Bond Future	10.8818	10.8772	87.8320	87.8532	1,526
29/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4349.0100	4376.9900	4.3490	4.3770	0
29/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1721.1400	1727.9700	1.7211	1.7280	0
29/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4379.4000	4407.4100	4.3794	4.4074	0
29/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1707.7400	1714.6000	1.7077	1.7146	0
29/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4409.8600	4437.8900	4.4099	4.4379	0
29/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1694.4500	1701.3300	1.6945	1.7013	0
29/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4873.2000	4901.5400	4.8732	4.9015	1,615
29/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1504.9200	1512.1100	1.5049	1.5121	0
29/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10720.3800	10746.3400	10.7204	10.7463	0
29/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	313.7700	318.5800	0.3138	0.3186	1,615
29/01/2024	2032 On 06-February-25			Bond Future	10.9890	10.9842	89.7129	89.7342	0
29/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4723.2700	4748.2600	4.7233	4.7483	0
29/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1558.1700	1561.8800	1.5582	1.5619	0
29/01/2024	2033 On 01-February-24			Bond Future	122.3309	122.0154	122.3309	122.0154	2,172
29/01/2024	2033 On 02-May-24			Bond Future	123.5683	123.2461	123.5683	123.2461	2,148
29/01/2024	2033 On 01-August-24			Bond Future	126.3093	125.9798	126.3093	125.9798	5,737
29/01/2024	2033 On 07-November-24			Bond Future	127.7764	127.4386	127.7764	127.4386	0
29/01/2024	2033 On 06-February-25			Bond Future	130.5454	130.1998	130.5454	130.1998	0
29/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5605.3500	5259.8200	5.6054	5.2598	0
29/01/2024	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
29/01/2024	2037 On 01-February-24			Bond Future	11.8610	11.8572	78.1476	78.1685	81,426
29/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1316.9200	1456.9600	1.3169	1.4570	2,500
29/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	79.4100	198.5600	0.0794	0.1986	0
29/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2406.1600	2465.0500	2.4062	2.4651	0
29/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	6.7100	44.7100	0.0067	0.0447	0
29/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2457.5200	2513.9300	2.4575	2.5139	0
29/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	5.8700	41.3900	0.0059	0.0414	0
29/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2508.9400	2562.9700	2.5089	2.5630	0
29/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	5.1400	38.2800	0.0051	0.0383	0
29/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5538.3300	5559.2900	5.5383	5.5593	0
29/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	2,500
29/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10207.9700	10228.8600	10.2080	10.2289	0
29/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
29/01/2024	2037 On 02-May-24			Bond Future	11.9676	11.9636	79.8548	79.8762	83,191
29/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	635.9000	663.2200	0.6359	0.6632	0
29/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3607.4300	3613.2900	3.6074	3.6133	0
29/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	650.9900	678.6200	0.6510	0.6786	0
29/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3565.7700	3571.9400	3.5658	3.5719	0
29/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	666.3200	694.2500	0.6663	0.6943	0
29/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3524.4000	3530.8700	3.5244	3.5309	0
29/01/2024	2037 On 01-August-24			Bond Future	12.0803	12.0761	77.3510	77.3728	72,241
29/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2678.0200	2710.7700	2.6780	2.7108	0
29/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2626.5200	2637.4900	2.6265	2.6375	0
29/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2706.8200	2739.6600	2.7068	2.7397	0
29/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2602.5500	2613.6100	2.6026	2.6136	0
29/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2735.9800	2768.8900	2.7360	2.7689	1,383
29/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2578.9900	2590.1200	2.5790	2.5901	0
29/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6409.3100	6444.1000	6.4093	6.4441	0
29/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	948.2500	961.2600	0.9483	0.9613	1,383
29/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8960.3000	8992.6100	8.9603	8.9926	0
29/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	507.8000	518.3300	0.5078	0.5183	1,383
29/01/2024	2037 On 07-November-24			Bond Future	12.2071	12.2029	79.1432	79.1652	9,175
29/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4371.5800	4402.2700	4.3716	4.4023	0
29/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2521.6500	2530.3900	2.5217	2.5304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4403.1500	4433.8900	4.4032	4.4339	0
29/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2503.1700	2511.9600	2.5032	2.5120	0
29/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4435.0800	4465.8500	4.4351	4.4659	0
29/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2485.0900	2493.9100	2.4851	2.4939	0
29/01/2024	2037 On 06-February-25			Bond Future	12.3356	12.3313	76.5777	76.5999	0
29/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5062.6900	5091.5000	5.0627	5.0915	0
29/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2945.6800	2952.3400	2.9457	2.9523	0
29/01/2024	2038 On 01-February-24			Bond Future	131.5503	131.0776	131.5503	131.0776	706
29/01/2024	2038 On 02-May-24			Bond Future	134.4568	133.9739	134.4568	133.9739	5,213
29/01/2024	2038 On 01-August-24			Bond Future	135.3776	134.8838	135.3776	134.8838	0
29/01/2024	2038 On 07-November-24			Bond Future	138.5515	138.0455	138.5515	138.0455	0
29/01/2024	2038 On 06-February-25			Bond Future	139.4396	138.9223	139.4396	138.9223	0
29/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4209.6400	3692.2500	4.2096	3.6923	0
29/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2040 On 01-February-24			Bond Future	12.1812	12.1775	77.9736	77.9952	24,578
29/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	893.0200	1085.1400	0.8930	1.0851	0
29/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	215.5200	386.0400	0.2155	0.3860	0
29/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1017.6000	1199.4200	1.0176	1.1994	0
29/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	170.4200	330.6400	0.1704	0.3306	0
29/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1060.7300	1238.7700	1.0607	1.2388	0
29/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	157.1200	313.5600	0.1571	0.3136	0
29/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1104.6200	1278.7300	1.1046	1.2787	0
29/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	144.6400	297.1500	0.1446	0.2972	0
29/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3963.1000	3989.2200	3.9631	3.9892	0
29/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0.1200	4.6400	0.0001	0.0046	0
29/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8966.9500	8988.5500	8.9670	8.9886	0
29/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2040 On 02-May-24			Bond Future	12.2930	12.2891	79.6770	79.6992	136,168
29/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	472.0000	496.1200	0.4720	0.4961	0
29/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4550.1000	4551.9900	4.5501	4.5520	0
29/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	484.3500	508.8100	0.4844	0.5088	0
29/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4501.2600	4503.4900	4.5013	4.5035	0
29/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	497.0500	521.8500	0.4971	0.5219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4452.8500	4455.4200	4.4529	4.4554	0
29/01/2024	2040 On 01-August-24			Bond Future	12.4109	12.4069	76.9189	76.9415	2,992
29/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2490.4800	2523.5500	2.4905	2.5236	0
29/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2998.4200	3008.9100	2.9984	3.0089	0
29/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2519.0500	2552.2200	2.5191	2.5522	0
29/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2970.8600	2981.4500	2.9709	2.9815	0
29/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2547.9800	2581.2600	2.5480	2.5813	0
29/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2943.7300	2954.4300	2.9437	2.9544	0
29/01/2024	2040 On 07-November-24			Bond Future	12.5426	12.5385	78.7009	78.7237	8,697
29/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4443.0900	4475.2500	4.4431	4.4753	0
29/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2845.7600	2855.1400	2.8458	2.8551	0
29/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4475.5600	4507.7700	4.4756	4.5078	0
29/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2825.4200	2834.8500	2.8254	2.8349	0
29/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4508.1200	4540.3700	4.5081	4.5404	0
29/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2805.2300	2814.7000	2.8052	2.8147	0
29/01/2024	2040 On 06-February-25			Bond Future	12.6755	12.6712	75.8751	75.8980	0
29/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4842.5200	4872.0400	4.8425	4.8720	0
29/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3392.8000	3399.3700	3.3928	3.3994	0
29/01/2024	2044 On 01-February-24			Bond Future	12.2911	12.3023	73.9865	73.9218	20,938
29/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	425.2900	594.5900	0.4253	0.5946	0
29/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	546.9000	780.8800	0.5469	0.7809	0
29/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	452.2000	621.0700	0.4522	0.6211	0
29/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	516.1000	749.6500	0.5161	0.7497	0
29/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	480.1600	648.2800	0.4802	0.6483	0
29/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	486.4300	719.2300	0.4864	0.7192	0
29/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3900.5600	3841.8100	3.9006	3.8418	0
29/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0.1500	6.0800	0.0002	0.0061	15,000
29/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5193.4900	5129.2400	5.1935	5.1292	0
29/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.0000	0.4300	0.0000	0.0004	5,000
29/01/2024	2044 On 02-May-24			Bond Future	12.4002	12.4118	75.6028	75.5368	81,062
29/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	390.2400	396.7000	0.3902	0.3967	0
29/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4860.3100	4932.7400	4.8603	4.9327	0
29/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	401.2400	407.7200	0.4012	0.4077	0
29/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4808.7900	4881.2400	4.8088	4.8812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	412.5600	419.0700	0.4126	0.4191	0
29/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4757.6700	4830.1500	4.7577	4.8302	0
29/01/2024	2044 On 01-August-24			Bond Future	12.5150	12.5271	72.8805	72.8129	26,240
29/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2147.0400	2139.1100	2.1470	2.1391	0
29/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3478.4800	3538.1300	3.4785	3.5381	0
29/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2173.5100	2165.4000	2.1735	2.1654	0
29/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3447.4800	3506.9500	3.4475	3.5070	0
29/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2200.3400	2192.0700	2.2003	2.1921	0
29/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3416.9000	3476.2100	3.4169	3.4762	0
29/01/2024	2044 On 07-November-24			Bond Future	12.6427	12.6554	74.5688	74.4994	0
29/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4382.5900	4361.1400	4.3826	4.3611	0
29/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2993.9100	3041.9000	2.9939	3.0419	0
29/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4414.6700	4393.0600	4.4147	4.3931	0
29/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2972.9200	3020.7500	2.9729	3.0208	0
29/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4446.8200	4425.0500	4.4468	4.4251	0
29/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2952.0700	2999.7400	2.9521	2.9997	0
29/01/2024	2044 On 06-February-25			Bond Future	12.7711	12.7843	71.7797	71.7085	0
29/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4838.8400	4814.1300	4.8388	4.8141	0
29/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3518.2300	3564.7100	3.5182	3.5647	0
29/01/2024	2046 On 01-February-24			Bond Future	115.6142	114.7173	115.6142	114.7173	10,603
29/01/2024	2046 On 02-May-24			Bond Future	116.0250	115.1086	116.0250	115.1086	16,275
29/01/2024	2046 On 01-August-24			Bond Future	118.5986	117.6615	118.5986	117.6615	0
29/01/2024	2046 On 07-November-24			Bond Future	119.1821	118.2226	119.1821	118.2226	0
29/01/2024	2046 On 06-February-25			Bond Future	121.7636	120.7830	121.7636	120.7830	0
29/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7753.5600	6772.9900	7.7536	6.7730	0
29/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	2050 On 01-February-24			Bond Future	114.5464	114.5251	114.5464	114.5251	9,650
29/01/2024	2050 On 02-May-24			Bond Future	117.0772	117.0557	117.0772	117.0557	13,957
29/01/2024	2050 On 01-August-24			Bond Future	117.3778	117.3554	117.3778	117.3554	0
29/01/2024	2050 On 07-November-24			Bond Future	120.1296	120.1062	120.1296	120.1062	0
29/01/2024	2050 On 06-February-25			Bond Future	120.3762	120.3520	120.3762	120.3520	0
29/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4776.1600	4752.0100	4.7762	4.7520	0
29/01/2024	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
29/01/2024	8607 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	8608 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	AL37 On 01-February-24			Index Future	907.8420		943.8950	907.8420	943.8950	0
29/01/2024	AL37 On 02-May-24			Index Future	927.6710		964.5170	927.6710	964.5170	0
29/01/2024	AL37 On 01-August-24			Index Future	948.0320		985.6810	948.0320	985.6810	0
29/01/2024	AL37 On 07-November-24			Index Future	970.0440		1008.5560	970.0440	1,008.5560	0
29/01/2024	AL37 On 06-February-25			Index Future	990.8700		1030.1990	990.8700	1,030.1990	0
29/01/2024	AL7T On 01-February-24			Index Future	1094.8420		1095.4520	1094.8420	1,095.4520	0
29/01/2024	AL7T On 02-May-24			Index Future	1118.7550		1119.3850	1118.7550	1,119.3850	0
29/01/2024	AL7T On 01-August-24			Index Future	1143.3100		1143.9470	1143.3100	1,143.9470	0
29/01/2024	AL7T On 07-November-24			Index Future	1169.8560		1170.4950	1169.8560	1,170.4950	0
29/01/2024	AL7T On 06-February-25			Index Future	1194.9720		1195.6130	1194.9720	1,195.6130	0
29/01/2024	ALBI On 01-February-24			Index Future	930.6810		946.7550	930.6810	946.7550	66
29/01/2024	ALBI On 02-May-24			Index Future	951.0090		967.4400	951.0090	967.4400	38
29/01/2024	ALBI On 01-August-24			Index Future	971.8820		988.6680	971.8820	988.6680	0
29/01/2024	ALBI On 07-November-24			Index Future	994.4480		1011.6120	994.4480	1,011.6120	0
29/01/2024	ALBI On 06-February-25			Index Future	1015.7980		1033.3210	1015.7980	1,033.3210	0
29/01/2024	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C025 On 31-January-25			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
29/01/2024	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/01/2024	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
29/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	ES33 On 01-February-24			Bond Future	12.2076	12.2091	76.7426	76.7357	0
29/01/2024	ES33 On 02-May-24			Bond Future	12.3374	12.3390	74.6400	74.6330	0
29/01/2024	ES33 On 01-August-24			Bond Future	12.4715	12.4732	76.2953	76.2881	0
29/01/2024	ES33 On 07-November-24			Bond Future	12.6385	12.6403	74.2804	74.2727	0
29/01/2024	ES33 On 06-February-25			Bond Future	12.8102	12.8121	75.8873	75.8791	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2155.6700	2147.5000	2.1557	2.1475	0
29/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	ES42 On 01-February-24			Bond Future	12.7470	12.7785	72.5736	72.4076	0
29/01/2024	ES42 On 02-May-24			Bond Future	12.8723	12.9050	69.9147	69.7452	0
29/01/2024	ES42 On 01-August-24			Bond Future	12.9990	13.0330	71.4648	71.2914	0
29/01/2024	ES42 On 07-November-24			Bond Future	13.1515	13.1871	68.8707	68.6929	0
29/01/2024	ES42 On 06-February-25			Bond Future	13.3008	13.3378	70.3585	70.1766	0
29/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1965.0400	1783.1300	1.9650	1.7831	0
29/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 01-February-24			GOVI	916.1390	933.1660	916.1390	933.1660	6
29/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	361590.0000	531860.0000	36.1590	53.1860	0
29/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	361490.0000	531760.0000	36.1490	53.1760	0
29/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	361390.0000	531660.0000	36.1390	53.1660	0
29/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 02-May-24			GOVI	936.1480	953.5530	936.1480	953.5530	723
29/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	25830.0000	0.0000	2.5830	0
29/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	148220.0000	0.0000	14.8220	0.0000	0
29/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	25730.0000	0.0000	2.5730	0
29/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	148320.0000	0.0000	14.8320	0.0000	0
29/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	25630.0000	0.0000	2.5630	0
29/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	148420.0000	0.0000	14.8420	0.0000	0
29/01/2024	GOVI On 01-August-24			GOVI	956.6960	974.4770	956.6960	974.4770	0
29/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	133260.0000	311070.0000	13.3260	31.1070	0
29/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	133160.0000	310970.0000	13.3160	31.0970	0
29/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	133060.0000	310870.0000	13.3060	31.0870	0
29/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 07-November-24			GOVI	978.9090	997.0920	978.9090	997.0920	0
29/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	301290.0000	483120.0000	30.1290	48.3120	0
29/01/2024	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
29/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	301190.0000	483020.0000	30.1190	48.3020	0
29/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	301090.0000	482920.0000	30.1090	48.2920	0
29/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GOVI On 06-February-25			GOVI	999.9260	1018.4890	999.9260	1,018.4890	0
29/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	279260.0000	464890.0000	27.9260	46.4890	0
29/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/01/2024	IGOV On 01-February-24			Index Future	344.5210	345.0910	344.5210	345.0910	15
29/01/2024	IGOV On 02-May-24			Index Future	352.1310	352.7160	352.1310	352.7160	622
29/01/2024	IGOV On 01-August-24			Index Future	359.9440	360.5390	359.9440	360.5390	0
29/01/2024	IGOV On 07-November-24			Index Future	368.3900	368.9950	368.3900	368.9950	0
29/01/2024	IGOV On 06-February-25			Index Future	376.3790	376.9940	376.3790	376.9940	0
29/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
29/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3490	91.6500	91.6510	0
29/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3520	91.6600	91.6480	0
29/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
29/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2400	8.2300	91.7600	91.7700	0
29/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1500	8.1010	91.8500	91.8990	0
29/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9390	7.9040	92.0610	92.0960	0
29/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5900	7.6080	92.4100	92.3920	0
29/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.5570	92.4600	92.4430	0
29/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3820	92.6500	92.6180	0
29/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3890	7.4100	92.6110	92.5900	0
29/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4500	7.4680	92.5500	92.5320	0
29/01/2024	R035 On 01-February-24			Bond Future	11.4159	11.4171	88.1463	88.1397	14,901
29/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0100	1.4600	0.0000	0.0015	400
29/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4539.5800	4547.5800	4.5396	4.5476	0
29/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	38.8900	130.3900	0.0389	0.1304	400
29/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1688.1600	1786.2100	1.6882	1.7862	0
29/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4059.1200	4055.0000	4.0591	4.0550	0
29/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.0400	2.4700	0.0000	0.0025	0
29/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4110.4000	4106.0400	4.1104	4.1060	0
29/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.0300	2.2200	0.0000	0.0022	0
29/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4161.6200	4157.0400	4.1616	4.1570	0
29/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.0200	1.9900	0.0000	0.0020	0
29/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10263.5200	10256.9700	10.2635	10.2570	0
29/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
29/01/2024	R035 On 02-May-24			Bond Future	11.5096	11.5108	85.5609	85.5544	161,910
29/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1011.6400	1034.9400	1.0116	1.0349	0
29/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2763.1700	2792.9500	2.7632	2.7930	0
29/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1032.6900	1056.1100	1.0327	1.0561	0
29/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2728.6500	2758.5500	2.7287	2.7586	0
29/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1053.8200	1077.3600	1.0538	1.0774	0
29/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2694.2700	2724.2900	2.6943	2.7243	0
29/01/2024	R035 On 01-August-24			Bond Future	11.6054	11.6067	87.4383	87.4315	0
29/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3175.8300	3193.2000	3.1758	3.1932	0
29/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2204.6100	2228.7700	2.2046	2.2288	0
29/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3207.1400	3224.4900	3.2071	3.2245	0
29/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2183.7600	2207.9000	2.1838	2.2079	0
29/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3238.8300	3256.1500	3.2388	3.2562	0
29/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2163.3300	2187.4400	2.1633	2.1874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R035 On 07-November-24			Bond Future	11.7289	11.7303	84.9505	84.9432	19,875
29/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4532.6300	4544.7900	4.5326	4.5448	0
29/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2285.6800	2305.1600	2.2857	2.3052	0
29/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4565.2000	4577.3200	4.5652	4.5773	0
29/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2268.2900	2287.7300	2.2683	2.2877	0
29/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4597.8500	4609.9400	4.5979	4.6099	0
29/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2251.0200	2270.4300	2.2510	2.2704	0
29/01/2024	R035 On 06-February-25			Bond Future	11.8561	11.8576	86.7701	86.7624	0
29/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5009.3700	5017.5400	5.0094	5.0175	0
29/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2260.3400	2276.2800	2.2603	2.2763	0
29/01/2024	R053 On 01-February-24			Bond Future	12.2360	12.2422	99.2245	99.1775	0
29/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4928.1400	4892.9500	4.9281	4.8930	0
29/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0.4500	12.3100	0.0005	0.0123	0
29/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4996.5900	4960.4300	4.9966	4.9604	0
29/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0.3800	11.2700	0.0004	0.0113	0
29/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5064.9700	5027.9000	5.0650	5.0279	0
29/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0.3300	10.3100	0.0003	0.0103	0
29/01/2024	R053 On 02-May-24			Bond Future	12.3410	12.3474	95.5280	95.4802	5,189
29/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5863.1400	5862.4000	5.8631	5.8624	0
29/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1046.4600	1093.5700	1.0465	1.0936	0
29/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5916.1500	5915.1000	5.9162	5.9151	0
29/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1031.9500	1078.7500	1.0320	1.0788	0
29/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5969.1100	5967.7500	5.9691	5.9678	0
29/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1017.4900	1063.9800	1.0175	1.0640	0
29/01/2024	R053 On 01-August-24			Bond Future	12.4482	12.4549	97.6236	97.5746	0
29/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6767.7700	6761.6900	6.7678	6.7617	0
29/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2008.2800	2051.2600	2.0083	2.0513	0
29/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6816.2200	6809.9600	6.8162	6.8100	0
29/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1990.2700	2033.0700	1.9903	2.0331	0
29/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6864.7300	6858.3100	6.8647	6.8583	0
29/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1972.4200	2015.0600	1.9724	2.0151	0
29/01/2024	R053 On 07-November-24			Bond Future	12.5763	12.5834	94.0145	93.9639	0
29/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5609.0800	5605.2200	5.6091	5.6052	0
29/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4096.8000	4143.5700	4.0968	4.1436	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5650.5300	5646.5500	5.6505	5.6466	0
29/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4068.6000	4115.2500	4.0686	4.1153	0
29/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5692.0700	5687.9800	5.6921	5.6880	0
29/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4040.5800	4087.1200	4.0406	4.0871	0
29/01/2024	R053 On 06-February-25			Bond Future	12.7027	12.7100	96.0264	95.9743	0
29/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6358.1400	6349.9800	6.3581	6.3500	0
29/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4712.0600	4755.9900	4.7121	4.7560	0
29/01/2024	R186 On 01-February-24			Bond Future	8.6899	8.6849	105.8414	105.8543	32,954
29/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2053.4500	2066.3800	2.0535	2.0664	0
29/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2078.4800	2091.4100	2.0785	2.0914	0
29/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2103.5000	2116.4300	2.1035	2.1164	0
29/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R186 On 02-May-24			Bond Future	8.6689	8.6632	108.1535	108.1669	91,227
29/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	81.7000	87.8200	0.0817	0.0878	0
29/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1703.4700	1696.1800	1.7035	1.6962	0
29/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	84.8400	91.1000	0.0848	0.0911	0
29/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1682.4900	1675.3400	1.6825	1.6753	0
29/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88.0700	94.4800	0.0881	0.0945	0
29/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1661.6000	1654.6000	1.6616	1.6546	0
29/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2543.0800	2559.8600	2.5431	2.5599	2,030
29/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	70.9200	74.2900	0.0709	0.0743	0
29/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4011.0300	4025.8300	4.0110	4.0258	0
29/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	16.2700	17.6600	0.0163	0.0177	2,030
29/01/2024	R186 On 01-August-24			Bond Future	8.6389	8.6327	105.2182	105.2317	0
29/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	903.8700	917.8600	0.9039	0.9179	0
29/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	815.1700	815.6300	0.8152	0.8156	0
29/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	917.0600	931.1100	0.9171	0.9311	0
29/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	806.7800	807.3000	0.8068	0.8073	0
29/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	930.0300	944.1500	0.9300	0.9442	0
29/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	798.1700	798.7600	0.7982	0.7988	0
29/01/2024	R186 On 07-November-24			Bond Future	8.6238	8.6169	107.6574	107.6707	44,528
29/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1661.9700	1676.0700	1.6620	1.6761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	688.5900	689.3200	0.6886	0.6893	0
29/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1675.4900	1689.6100	1.6755	1.6896	0
29/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	683.0000	683.7500	0.6830	0.6838	0
29/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1689.4000	1703.5500	1.6894	1.7036	0
29/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	677.8100	678.5900	0.6778	0.6786	0
29/01/2024	R186 On 06-February-25			Bond Future	8.6161	8.6083	104.6481	104.6615	0
29/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1522.9700	1535.4100	1.5230	1.5354	0
29/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	813.9300	813.0500	0.8139	0.8131	0
29/01/2024	R202 On 01-February-24			Bond Future	259.1772	258.8161	259.1772	258.8161	4,741
29/01/2024	R202 On 02-May-24			Bond Future	264.9035	264.5348	264.9035	264.5348	4,858
29/01/2024	R202 On 01-August-24			Bond Future	265.7017	265.3244	265.7017	265.3244	0
29/01/2024	R202 On 07-November-24			Bond Future	271.9315	271.5441	271.9315	271.5441	6
29/01/2024	R202 On 06-February-25			Bond Future	272.6120	272.2156	272.6120	272.2156	0
29/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5822.0000	5425.6100	5.8220	5.4256	0
29/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R209 On 01-February-24			Bond Future	11.5552	11.5563	68.0021	67.9971	3,872
29/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2654.4500	2662.6900	2.6545	2.6627	0
29/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	0.9400	14.2100	0.0009	0.0142	0
29/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2699.9500	2707.1100	2.7000	2.7071	0
29/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	0.8000	12.9900	0.0008	0.0130	0
29/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2745.4100	2751.5700	2.7454	2.7516	0
29/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	0.6800	11.8700	0.0007	0.0119	0
29/01/2024	R209 On 02-May-24			Bond Future	11.6456	11.6466	66.3349	66.3299	13,398
29/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	616.4100	634.6800	0.6164	0.6347	0
29/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2937.6900	2960.9700	2.9377	2.9610	0
29/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	630.8400	649.2600	0.6308	0.6493	0
29/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2902.1600	2925.5900	2.9022	2.9256	0
29/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	645.3700	663.9500	0.6454	0.6640	0
29/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2866.7900	2890.3800	2.8668	2.8904	0
29/01/2024	R209 On 01-August-24			Bond Future	11.7384	11.7395	67.7903	67.7850	1,690
29/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2390.3600	2406.0300	2.3904	2.4060	0
29/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2195.1900	2216.1700	2.1952	2.2162	0
29/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2416.3500	2432.0100	2.4164	2.4320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2174.4100	2195.3800	2.1744	2.1954	0
29/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2442.4600	2458.1200	2.4425	2.4581	0
29/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2153.7900	2174.7600	2.1538	2.1748	0
29/01/2024	R209 On 07-November-24			Bond Future	11.8515	11.8527	66.2051	66.1994	5,237
29/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3846.2200	3858.0400	3.8462	3.8580	0
29/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2217.7600	2235.2600	2.2178	2.2353	0
29/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3874.3800	3886.1700	3.8744	3.8862	0
29/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2201.2900	2218.7600	2.2013	2.2188	0
29/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3902.6000	3914.3700	3.9026	3.9144	0
29/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2184.9300	2202.3800	2.1849	2.2024	0
29/01/2024	R209 On 06-February-25			Bond Future	11.9643	11.9656	67.6229	67.6168	0
29/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4399.8100	4408.5100	4.3998	4.4085	0
29/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2284.9000	2299.6500	2.2849	2.2997	0
29/01/2024	R210 On 01-February-24			Bond Future	233.1393	233.0546	233.1393	233.0546	300
29/01/2024	R210 On 02-May-24			Bond Future	235.0410	234.9549	235.0410	234.9549	198
29/01/2024	R210 On 01-August-24			Bond Future	240.2545	240.1660	240.2545	240.1660	300
29/01/2024	R210 On 07-November-24			Bond Future	242.5573	242.4658	242.5573	242.4658	60
29/01/2024	R210 On 06-February-25			Bond Future	247.8125	247.7182	247.8125	247.7182	0
29/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8202.4800	8108.2000	8.2025	8.1082	0
29/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R213 On 01-February-24			Bond Future	10.2493	10.2451	87.0156	87.0340	15,830
29/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6124.0600	6142.4700	6.1241	6.1425	0
29/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6164.2900	6182.7000	6.1643	6.1827	0
29/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6204.4900	6222.9000	6.2045	6.2229	0
29/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R213 On 02-May-24			Bond Future	10.3114	10.3070	85.3585	85.3775	25,120
29/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1296.9700	1327.9100	1.2970	1.3279	0
29/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1432.4100	1444.3600	1.4324	1.4444	0
29/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1319.2200	1350.2900	1.3192	1.3503	0
29/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1411.4300	1423.5100	1.4114	1.4235	0
29/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1341.5100	1372.6900	1.3415	1.3727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1390.5100	1402.7000	1.3905	1.4027	0
29/01/2024	R213 On 01-August-24			Bond Future	10.3741	10.3695	87.2315	87.2508	0
29/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3165.9700	3193.7100	3.1660	3.1937	0
29/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1154.0700	1162.5600	1.1541	1.1626	0
29/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3194.5800	3222.3400	3.1946	3.2223	0
29/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1141.9100	1150.4200	1.1419	1.1504	0
29/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3223.0600	3250.8400	3.2231	3.2508	0
29/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1129.6500	1138.1800	1.1297	1.1382	0
29/01/2024	R213 On 07-November-24			Bond Future	10.4656	10.4609	85.6934	85.7127	16,191
29/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4254.5800	4279.8000	4.2546	4.2798	0
29/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1288.4300	1294.3300	1.2884	1.2943	0
29/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4282.7900	4308.0200	4.2828	4.3080	0
29/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1277.6800	1283.5900	1.2777	1.2836	0
29/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4311.3100	4336.5700	4.3113	4.3366	0
29/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1267.2700	1273.2100	1.2673	1.2732	0
29/01/2024	R213 On 06-February-25			Bond Future	10.5640	10.5591	87.5297	87.5492	0
29/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4453.1400	4476.1800	4.4531	4.4762	0
29/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1420.0500	1423.6300	1.4201	1.4236	0
29/01/2024	R214 On 01-February-24			Bond Future	12.0258	12.0270	63.1615	63.1558	5,793
29/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	738.1900	883.8500	0.7382	0.8839	0
29/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	183.6000	334.9300	0.1836	0.3349	0
29/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	772.6300	915.2800	0.7726	0.9153	0
29/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	169.8600	318.1800	0.1699	0.3182	0
29/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	807.8000	947.2700	0.8078	0.9473	0
29/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	156.9000	302.0400	0.1569	0.3020	0
29/01/2024	R214 On 02-May-24			Bond Future	12.1190	12.1201	61.2374	61.2318	20,892
29/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	433.0500	449.2300	0.4331	0.4492	0
29/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3752.0200	3773.8600	3.7520	3.7739	0
29/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	444.2700	460.6400	0.4443	0.4606	0
29/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3710.8000	3732.8300	3.7108	3.7328	0
29/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	455.6900	472.2500	0.4557	0.4723	0
29/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3669.8400	3692.0600	3.6698	3.6921	0
29/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1665.4000	1688.8100	1.6654	1.6888	10,000
29/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1660.4200	1689.4900	1.6604	1.6895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1717.5400	1740.9400	1.7175	1.7409	6,610
29/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1616.0500	1645.1100	1.6161	1.6451	0
29/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4028.6000	4045.1900	4.0286	4.0452	0
29/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	563.1700	585.4200	0.5632	0.5854	16,610
29/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6424.7500	6432.2700	6.4248	6.4323	0
29/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	206.8800	220.0600	0.2069	0.2201	16,610
29/01/2024	R214 On 01-August-24			Bond Future	12.2136	12.2149	62.5811	62.5752	0
29/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2205.0200	2220.8300	2.2050	2.2208	0
29/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2461.7200	2483.4900	2.4617	2.4835	0
29/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2230.0300	2245.8400	2.2300	2.2458	0
29/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2438.7300	2460.5000	2.4387	2.4605	0
29/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2255.3500	2271.1600	2.2554	2.2712	0
29/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2416.1100	2437.8800	2.4161	2.4379	0
29/01/2024	R214 On 07-November-24			Bond Future	12.3312	12.3326	60.7253	60.7189	0
29/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3699.7100	3711.8000	3.6997	3.7118	0
29/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2456.5800	2475.0200	2.4566	2.4750	0
29/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3727.4300	3739.4900	3.7274	3.7395	0
29/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2438.8300	2457.2400	2.4388	2.4572	0
29/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3755.2100	3767.2600	3.7552	3.7673	0
29/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2421.1800	2439.5800	2.4212	2.4396	0
29/01/2024	R214 On 06-February-25			Bond Future	12.4500	12.4514	62.0260	62.0192	0
29/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4083.7500	4093.5300	4.0838	4.0935	0
29/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2898.4200	2914.9200	2.8984	2.9149	0
29/01/2024	R248 On 01-February-24			Bond Future	12.2112	12.2174	77.1214	77.0845	15,173
29/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.0900	4.0400	0.0001	0.0040	0
29/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4418.4100	4459.2200	4.4184	4.4592	0
29/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	314.4500	497.2900	0.3145	0.4973	0
29/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	736.6500	956.3500	0.7367	0.9564	0
29/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	336.6900	521.0800	0.3367	0.5211	0
29/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	699.3200	920.5700	0.6993	0.9206	0
29/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	359.9800	545.6100	0.3600	0.5456	0
29/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	663.1200	885.6100	0.6631	0.8856	0
29/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	797.7400	967.3300	0.7977	0.9673	0
29/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	276.8700	483.3200	0.2769	0.4833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4931.3500	4895.4700	4.9314	4.8955	0
29/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.0100	0.9900	0.0000	0.0010	0
29/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6313.2600	6276.4400	6.3133	6.2764	0
29/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
29/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8883.6000	8846.7400	8.8836	8.8467	0
29/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2024	R248 On 02-May-24			Bond Future	12.3108	12.3172	74.3587	74.3212	245,549
29/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	259.3200	269.1700	0.2593	0.2692	0
29/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5916.9700	5964.3300	5.9170	5.9643	0
29/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	311.6800	322.4300	0.3117	0.3224	0
29/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5573.3500	5621.6100	5.5734	5.6216	0
29/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	321.1000	332.0100	0.3211	0.3320	0
29/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5517.1100	5565.5300	5.5171	5.5655	0
29/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	330.7400	341.7800	0.3307	0.3418	0
29/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5461.1900	5509.7400	5.4612	5.5097	0
29/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2305.4100	2316.7800	2.3054	2.3168	0
29/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1789.6800	1838.5600	1.7897	1.8386	0
29/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5265.4000	5259.4300	5.2654	5.2594	0
29/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	606.2000	637.7400	0.6062	0.6377	0
29/01/2024	R248 On 01-August-24			Bond Future	12.4123	12.4190	75.9903	75.9518	13,000
29/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2509.9400	2514.0900	2.5099	2.5141	0
29/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3158.4400	3201.0800	3.1584	3.2011	0
29/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2539.1700	2543.2300	2.5392	2.5432	0
29/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3129.4900	3172.0400	3.1295	3.1720	0
29/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2568.5500	2572.5100	2.5686	2.5725	0
29/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3100.7700	3143.2200	3.1008	3.1432	0
29/01/2024	R248 On 07-November-24			Bond Future	12.5375	12.5445	73.3004	73.2607	0
29/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4400.5200	4396.7200	4.4005	4.3967	0
29/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3057.5000	3093.3800	3.0575	3.0934	0
29/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4433.3400	4429.4400	4.4333	4.4294	0
29/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3035.8900	3071.6700	3.0359	3.0717	0
29/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4466.2300	4462.2400	4.4662	4.4622	0
29/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3014.4300	3050.1200	3.0144	3.0501	0
29/01/2024	R248 On 06-February-25			Bond Future	12.6640	12.6714	74.8701	74.8293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4298.1700	4292.9300	4.2982	4.2929	0
29/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4044.4700	4080.0200	4.0445	4.0800	0
29/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0