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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
31/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	2025 On 01-February-24			Bond Future	175.9831	175.9548	175.9831	175.9548	10,358
31/01/2024	2025 On 02-May-24			Bond Future	179.8700	179.8421	179.8700	179.8421	9,015
31/01/2024	2025 On 01-August-24			Bond Future	182.0289	181.9992	182.0289	181.9992	0
31/01/2024	2025 On 07-November-24			Bond Future	186.3002	186.2675	186.3002	186.2675	75
31/01/2024	2029 On 01-February-24			Bond Future	128.8143	128.7789	128.8143	128.7789	3,450
31/01/2024	2029 On 02-May-24			Bond Future	130.2953	130.2599	130.2953	130.2599	7,165
31/01/2024	2029 On 01-August-24			Bond Future	133.1865	133.1495	133.1865	133.1495	728
31/01/2024	2029 On 07-November-24			Bond Future	134.9137	134.8742	134.9137	134.8742	66
31/01/2024	2029 On 06-February-25			Bond Future	137.8390	137.7973	137.8390	137.7973	0
31/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5438.9900	5397.2800	5.4390	5.3973	0
31/01/2024	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
31/01/2024	2030 On 01-February-24			Bond Future	9.7506	9.7675	92.3318	92.2602	40,529
31/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	0.2800	2.5900	0.0003	0.0026	400
31/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	769.0400	842.9100	0.7690	0.8429	0
31/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	592.0600	545.3700	0.5921	0.5454	0
31/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	4.3100	29.1800	0.0043	0.0292	0
31/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	756.7200	698.1100	0.7567	0.6981	1,360
31/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	1.1500	14.1000	0.0012	0.0141	0
31/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1048.4200	980.1400	1.0484	0.9801	500
31/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	0.0800	3.3600	0.0001	0.0034	0
31/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1339.9400	1269.0300	1.3399	1.2690	0
31/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	0.0000	0.6500	0.0000	0.0007	0
31/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1713.1500	1641.6500	1.7132	1.6417	200
31/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	0
31/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2658.2600	2586.7000	2.6583	2.5867	0
31/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5105.7500	5034.1900	5.1058	5.0342	0
31/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	700
31/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6317.4600	6245.9000	6.3175	6.2459	0
31/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
31/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6472.2700	6400.7100	6.4723	6.4007	0
31/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6510.9100	6439.3500	6.5109	6.4394	0
31/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6549.5400	6477.9800	6.5495	6.4780	0
31/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8001.2300	7929.6700	8.0012	7.9297	0
31/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
31/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8378.1000	8306.5400	8.3781	8.3065	0
31/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8415.6700	8344.1100	8.4157	8.3441	0
31/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9311.0500	9239.4900	9.3111	9.2395	0
31/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/01/2024	2030 On 02-May-24			Bond Future	9.8012	9.8189	94.3481	94.2755	131,919

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	958.9400	934.4300	0.9589	0.9344	1,000
31/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1540.0400	1588.1700	1.5400	1.5882	0
31/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1256.6900	1226.6000	1.2567	1.2266	0
31/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1220.6700	1263.2200	1.2207	1.2632	0
31/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1278.3300	1247.8700	1.2783	1.2479	0
31/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1201.3500	1243.5300	1.2014	1.2435	0
31/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1300.1700	1269.3400	1.3002	1.2693	0
31/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1182.2500	1224.0600	1.1823	1.2241	0
31/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2131.9000	2088.9400	2.1319	2.0889	1,000
31/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	675.6200	705.3000	0.6756	0.7053	0
31/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3567.8100	3511.3800	3.5678	3.5114	500
31/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	286.0100	302.2200	0.2860	0.3022	0
31/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4253.5800	4192.9500	4.2536	4.1930	1,080
31/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	192.3400	204.3500	0.1923	0.2044	0
31/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5319.0700	5253.8600	5.3191	5.2539	500
31/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	104.5700	112.0000	0.1046	0.1120	0
31/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8287.9900	8216.9100	8.2880	8.2169	0
31/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	15.9500	17.5100	0.0160	0.0175	1,000
31/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9861.1900	9789.0200	9.8612	9.7890	0
31/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	3.9100	4.3800	0.0039	0.0044	1,080
31/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12542.3600	12469.7600	12.5424	12.4698	0
31/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.2200	0.2600	0.0002	0.0003	500
31/01/2024	2030 On 01-August-24			Bond Future	9.8544	9.8733	92.4135	92.3387	0
31/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2968.7600	2922.3900	2.9688	2.9224	0
31/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	956.0200	984.4100	0.9560	0.9844	0
31/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2996.2600	2949.6700	2.9963	2.9497	0
31/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	945.0300	973.2000	0.9450	0.9732	0
31/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3023.8600	2977.0400	3.0239	2.9770	0
31/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	934.1500	962.0900	0.9342	0.9621	0
31/01/2024	2030 On 07-November-24			Bond Future	9.9211	9.9416	94.5570	94.4794	1,652
31/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4104.5900	4052.6900	4.1046	4.0527	0
31/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1051.4700	1077.2200	1.0515	1.0772	0
31/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4131.9500	4079.8900	4.1320	4.0799	0
31/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1042.3200	1067.9100	1.0423	1.0679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4159.3700	4107.1300	4.1594	4.1071	0
31/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1033.2600	1058.6700	1.0333	1.0587	0
31/01/2024	2030 On 06-February-25			Bond Future	9.9940	10.0159	92.5744	92.4942	0
31/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3894.5200	3844.2200	3.8945	3.8442	0
31/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1426.1800	1456.1100	1.4262	1.4561	0
31/01/2024	2032 On 01-February-24			Bond Future	10.6259	10.6437	90.1447	90.0574	15,669
31/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
31/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3093.1000	3180.3800	3.0931	3.1804	0
31/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	81.6100	110.8100	0.0816	0.1108	0
31/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	258.2000	374.6800	0.2582	0.3747	0
31/01/2024	2032 On 01-February-24	10.67	Call	Bond Future	289.3100	294.1400	0.2893	0.2941	0
31/01/2024	2032 On 01-February-24	10.67	Put	Bond Future	73.2400	165.3500	0.0732	0.1654	0
31/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	664.5400	617.6100	0.6645	0.6176	0
31/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	9.4600	49.8100	0.0095	0.0498	0
31/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	757.7100	701.5600	0.7577	0.7016	200
31/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	5.4700	36.6000	0.0055	0.0366	0
31/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1091.8300	1015.0200	1.0918	1.0150	0
31/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	0.6200	11.0900	0.0006	0.0111	17,000
31/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1332.3800	1249.2600	1.3324	1.2493	8,500
31/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	0.1000	4.2600	0.0001	0.0043	0
31/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2240.3600	2153.1300	2.2404	2.1531	0
31/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
31/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3369.6400	3282.3600	3.3696	3.2824	0
31/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,000
31/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3462.8600	3375.5800	3.4629	3.3756	0
31/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
31/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4387.6800	4300.4000	4.3877	4.3004	0
31/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
31/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5299.2000	5211.9200	5.2992	5.2119	0
31/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
31/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5660.1300	5572.8500	5.6601	5.5729	0
31/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5705.1000	5617.8200	5.7051	5.6178	0
31/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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31/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5750.0400	5662.7600	5.7500	5.6628	0
31/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6420.2300	6332.9500	6.4202	6.3330	0
31/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8602.6100	8515.3300	8.6026	8.5153	0
31/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
31/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9114.8200	9027.5400	9.1148	9.0275	0
31/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
31/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9580.4800	9493.2000	9.5805	9.4932	0
31/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
31/01/2024	2032 On 02-May-24			Bond Future	10.7039	10.7224	87.9516	87.8629	151,086
31/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	794.1400	772.0800	0.7941	0.7721	1,000
31/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2464.2600	2530.8700	2.4643	2.5309	0
31/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1137.4600	1108.0900	1.1375	1.1081	0
31/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1928.4300	1987.7300	1.9284	1.9877	0
31/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1158.9600	1129.1700	1.1590	1.1292	0
31/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1901.4100	1960.2900	1.9014	1.9603	0
31/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1180.8600	1150.6400	1.1809	1.1506	0
31/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1874.8400	1933.2900	1.8748	1.9333	0
31/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1202.8300	1172.1800	1.2028	1.1722	500
31/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1848.3600	1906.3800	1.8484	1.9064	0
31/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1247.4600	1215.9500	1.2475	1.2160	500
31/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1796.2100	1853.3700	1.7962	1.8534	0
31/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1387.1100	1353.0000	1.3871	1.3530	1,550
31/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1646.3400	1700.9000	1.6463	1.7009	0
31/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	1941.4200	1898.1700	1.9414	1.8982	1,000
31/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1197.0100	1242.4300	1.1970	1.2424	0
31/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2653.6600	2600.9000	2.6537	2.6009	500
31/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	827.0600	862.9700	0.8271	0.8630	0
31/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3061.7200	3004.4400	3.0617	3.0044	0
31/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	677.4800	708.8700	0.6775	0.7089	500
31/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3562.2400	3500.1300	3.5622	3.5001	1,550
31/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	533.3800	559.9400	0.5334	0.5599	0
31/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5336.9200	5262.6400	5.3369	5.2626	0

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31/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	234.3800	248.7700	0.2344	0.2488	500
31/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9783.4300	9697.2200	9.7834	9.6972	0
31/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	26.9800	29.4400	0.0270	0.0294	1,000
31/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10908.1100	10820.7200	10.9081	10.8207	0
31/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	12.3700	13.6500	0.0124	0.0137	500
31/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11584.1800	11496.3400	11.5842	11.4963	0
31/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	7.5000	8.3300	0.0075	0.0083	1,550
31/01/2024	2032 On 01-August-24			Bond Future	10.7848	10.8043	89.8819	89.7908	0
31/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3132.8500	3082.1900	3.1329	3.0822	0
31/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1535.3600	1575.8200	1.5354	1.5758	0
31/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3162.7400	3111.8000	3.1627	3.1118	0
31/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1519.5400	1559.7200	1.5195	1.5597	0
31/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3192.7500	3141.5200	3.1928	3.1415	0
31/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1503.8700	1543.7600	1.5039	1.5438	0
31/01/2024	2032 On 07-November-24			Bond Future	10.8888	10.9095	87.8003	87.7059	1,526
31/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4318.6700	4261.5400	4.3187	4.2615	0
31/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1722.5900	1759.8500	1.7226	1.7599	0
31/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4349.0100	4291.6600	4.3490	4.2917	0
31/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1709.1400	1746.1800	1.7091	1.7462	0
31/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4379.4100	4321.8500	4.3794	4.3219	0
31/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1695.7900	1732.6200	1.6958	1.7326	0
31/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4842.0000	4781.3700	4.8420	4.7814	1,615
31/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1505.5100	1539.2700	1.5055	1.5393	0
31/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10686.8100	10602.3600	10.6868	10.6024	0
31/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	311.9900	321.9300	0.3120	0.3219	1,615
31/01/2024	2032 On 06-February-25			Bond Future	10.9961	11.0180	89.6816	89.5844	0
31/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4694.9200	4632.1400	4.6949	4.6321	0
31/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1561.0800	1595.5900	1.5611	1.5956	0
31/01/2024	2033 On 01-February-24			Bond Future	122.4604	122.0701	122.4604	122.0701	2,172
31/01/2024	2033 On 02-May-24			Bond Future	123.6998	123.3016	123.6998	123.3016	2,042
31/01/2024	2033 On 01-August-24			Bond Future	126.4448	126.0370	126.4448	126.0370	5,737
31/01/2024	2033 On 07-November-24			Bond Future	127.9172	127.4982	127.9172	127.4982	0
31/01/2024	2033 On 06-February-25			Bond Future	130.6910	130.2616	130.6910	130.2616	0
31/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5750.9600	5321.5500	5.7510	5.3216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2037 On 01-February-24			Bond Future	11.8512	11.8698	78.2012	78.0994	80,696
31/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1297.1000	1232.9900	1.2971	1.2330	2,500
31/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	6.0400	43.6700	0.0060	0.0437	0
31/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2453.0100	2352.8000	2.4530	2.3528	0
31/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	0.0100	1.5400	0.0000	0.0015	0
31/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2505.2100	2404.7400	2.5052	2.4047	0
31/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	0.0100	1.2800	0.0000	0.0013	0
31/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2557.3600	2456.6800	2.5574	2.4567	0
31/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	0.0100	1.0700	0.0000	0.0011	0
31/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5591.8800	5490.1400	5.5919	5.4901	0
31/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
31/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10261.5200	10159.7800	10.2615	10.1598	0
31/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
31/01/2024	2037 On 02-May-24			Bond Future	11.9576	11.9768	79.9089	79.8054	83,757
31/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	635.0800	616.1700	0.6351	0.6162	0
31/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3552.5300	3637.0600	3.5525	3.6371	0
31/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	650.2600	630.9700	0.6503	0.6310	0
31/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3510.9600	3595.1100	3.5110	3.5951	0
31/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	665.6800	646.0000	0.6657	0.6460	0
31/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3469.6800	3553.4400	3.4697	3.5534	0
31/01/2024	2037 On 01-August-24			Bond Future	12.0697	12.0898	77.4069	77.3007	72,241
31/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2692.8200	2644.7700	2.6928	2.6448	0
31/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2585.4300	2643.5500	2.5854	2.6436	0
31/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2721.7900	2673.4000	2.7218	2.6734	0
31/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2561.6300	2619.4100	2.5616	2.6194	0
31/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2751.1100	2702.3900	2.7511	2.7024	1,383
31/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2538.2300	2595.6800	2.5382	2.5957	0
31/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6441.6900	6363.7900	6.4417	6.3638	0
31/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	924.7400	953.0100	0.9247	0.9530	1,383
31/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9000.6700	8911.7600	9.0007	8.9118	0
31/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	492.2800	509.5400	0.4923	0.5095	1,383
31/01/2024	2037 On 07-November-24			Bond Future	12.1958	12.2170	79.2017	79.0920	9,175
31/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4395.5500	4334.7300	4.3956	4.3347	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2487.1800	2535.9800	2.4872	2.5360	0
31/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4427.2700	4366.1900	4.4273	4.3662	0
31/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2468.8500	2517.3900	2.4689	2.5174	0
31/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4459.3300	4398.0100	4.4593	4.3980	0
31/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2450.9000	2499.2000	2.4509	2.4992	0
31/01/2024	2037 On 06-February-25			Bond Future	12.3237	12.3458	76.6385	76.5257	0
31/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5089.6400	5025.8600	5.0896	5.0259	0
31/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2911.8700	2960.8900	2.9119	2.9609	0
31/01/2024	2038 On 01-February-24			Bond Future	131.7807	131.3835	131.7807	131.3835	706
31/01/2024	2038 On 02-May-24			Bond Future	134.6913	134.2861	134.6913	134.2861	5,213
31/01/2024	2038 On 01-August-24			Bond Future	135.6186	135.2034	135.6186	135.2034	0
31/01/2024	2038 On 07-November-24			Bond Future	138.8004	138.3738	138.8004	138.3738	0
31/01/2024	2038 On 06-February-25			Bond Future	139.6958	139.2585	139.6958	139.2585	0
31/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4465.7500	4028.5200	4.4658	4.0285	0
31/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2040 On 01-February-24			Bond Future	12.1913	12.1800	77.9162	77.9808	23,428
31/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	690.7500	825.8800	0.6908	0.8259	0
31/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	70.7100	141.2000	0.0707	0.1412	0
31/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	833.8500	958.4300	0.8339	0.9584	0
31/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	44.1300	104.0700	0.0441	0.1041	0
31/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	883.5000	1004.3600	0.8835	1.0044	0
31/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	37.3500	93.5700	0.0374	0.0936	0
31/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	933.9700	1051.1000	0.9340	1.0511	0
31/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	31.4500	83.9400	0.0315	0.0839	0
31/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3905.5200	3970.1600	3.9055	3.9702	0
31/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8909.4900	8974.1300	8.9095	8.9741	0
31/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2040 On 02-May-24			Bond Future	12.3035	12.2918	79.6176	79.6842	136,871
31/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	447.5300	466.8100	0.4475	0.4668	0
31/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4584.9600	4537.7200	4.5850	4.5377	0
31/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	459.4900	479.1100	0.4595	0.4791	0
31/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4535.7300	4488.8300	4.5357	4.4888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	471.7800	491.7500	0.4718	0.4918	0
31/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4486.9100	4440.3600	4.4869	4.4404	0
31/01/2024	2040 On 01-August-24			Bond Future	12.4217	12.4096	76.8589	76.9264	2,992
31/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2446.5000	2486.7300	2.4465	2.4867	0
31/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3014.4900	2987.2200	3.0145	2.9872	0
31/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2474.8500	2515.3200	2.4749	2.5153	0
31/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2986.7100	2959.6800	2.9867	2.9597	0
31/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2503.5600	2544.2700	2.5036	2.5443	0
31/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2959.3600	2932.5700	2.9594	2.9326	0
31/01/2024	2040 On 07-November-24			Bond Future	12.5536	12.5412	78.6408	78.7089	8,697
31/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4395.0100	4441.5800	4.3950	4.4416	0
31/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2857.8100	2836.2700	2.8578	2.8363	0
31/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4427.3500	4474.0800	4.4274	4.4741	0
31/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2837.3400	2815.9600	2.8373	2.8160	0
31/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4459.7800	4506.6500	4.4598	4.5067	0
31/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2817.0200	2795.7800	2.8170	2.7958	0
31/01/2024	2040 On 06-February-25			Bond Future	12.6868	12.6739	75.8147	75.8835	0
31/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4796.5900	4842.0400	4.7966	4.8420	0
31/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3407.2400	3383.9000	3.4072	3.3839	0
31/01/2024	2044 On 01-February-24			Bond Future	12.2862	12.2949	74.0146	73.9647	20,568
31/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	235.0100	327.2800	0.2350	0.3273	0
31/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	328.5700	470.7100	0.3286	0.4707	0
31/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	261.6300	353.3200	0.2616	0.3533	0
31/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	297.4800	439.0400	0.2975	0.4390	0
31/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	290.1100	380.6600	0.2901	0.3807	0
31/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	268.3300	408.7500	0.2683	0.4088	0
31/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3928.4600	3878.6000	3.9285	3.8786	0
31/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	15,000
31/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5221.5400	5171.6700	5.2215	5.1717	0
31/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,000
31/01/2024	2044 On 02-May-24			Bond Future	12.3952	12.4042	75.6309	75.5803	81,432
31/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	383.0700	380.5300	0.3831	0.3805	0
31/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4825.0500	4873.0500	4.8251	4.8731	0
31/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	394.0000	391.3600	0.3940	0.3914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4773.4600	4821.3600	4.7735	4.8214	0
31/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	405.2500	402.5100	0.4053	0.4025	0
31/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4722.2700	4770.0700	4.7223	4.7701	0
31/01/2024	2044 On 01-August-24			Bond Future	12.5098	12.5191	72.9098	72.8577	26,240
31/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2145.3300	2129.6600	2.1453	2.1297	0
31/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3447.4600	3483.8600	3.4475	3.4839	0
31/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2171.8600	2156.0300	2.1719	2.1560	0
31/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3416.5200	3452.7600	3.4165	3.4528	0
31/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2198.7600	2182.7800	2.1988	2.1828	0
31/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3386.0100	3422.1000	3.3860	3.4221	0
31/01/2024	2044 On 07-November-24			Bond Future	12.6370	12.6469	74.6001	74.5459	0
31/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4388.1300	4362.8100	4.3881	4.3628	0
31/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2968.2200	2997.1000	2.9682	2.9971	0
31/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4420.2800	4394.8300	4.4203	4.3948	0
31/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2947.3000	2976.0500	2.9473	2.9761	0
31/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4452.5100	4426.9400	4.4525	4.4269	0
31/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2926.5300	2955.1600	2.9265	2.9552	0
31/01/2024	2044 On 06-February-25			Bond Future	12.7650	12.7754	71.8126	71.7565	0
31/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4846.9200	4819.9100	4.8469	4.8199	0
31/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3493.4300	3522.5300	3.4934	3.5225	0
31/01/2024	2046 On 01-February-24			Bond Future	115.5532	115.5989	115.5532	115.5989	10,603
31/01/2024	2046 On 02-May-24			Bond Future	115.9620	116.0092	115.9620	116.0092	16,158
31/01/2024	2046 On 01-August-24			Bond Future	118.5349	118.5827	118.5349	118.5827	0
31/01/2024	2046 On 07-November-24			Bond Future	119.1188	119.1662	119.1188	119.1662	0
31/01/2024	2046 On 06-February-25			Bond Future	121.7008	121.7479	121.7008	121.7479	0
31/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7690.7800	7737.9000	7.6908	7.7379	0
31/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	2050 On 01-February-24			Bond Future	115.2713	115.3169	115.2713	115.3169	9,650
31/01/2024	2050 On 02-May-24			Bond Future	117.8173	117.8645	117.8173	117.8645	14,107
31/01/2024	2050 On 01-August-24			Bond Future	118.1352	118.1826	118.1352	118.1826	0
31/01/2024	2050 On 07-November-24			Bond Future	120.9069	120.9539	120.9069	120.9539	0
31/01/2024	2050 On 06-February-25			Bond Future	121.1718	121.2185	121.1718	121.2185	0
31/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5571.7800	5618.5200	5.5718	5.6185	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	AL37 On 01-February-24			Index Future	945.6130	944.9100	945.6130	944.9100	0
31/01/2024	AL37 On 02-May-24			Index Future	966.2630	965.5460	966.2630	965.5460	0
31/01/2024	AL37 On 01-August-24			Index Future	987.4750	986.7410	987.4750	986.7410	0
31/01/2024	AL37 On 07-November-24			Index Future	1010.4110	1009.6560	1010.4110	1,009.6560	0
31/01/2024	AL37 On 06-February-25			Index Future	1032.1100	1031.3350	1032.1100	1,031.3350	0
31/01/2024	AL7T On 01-February-24			Index Future	1094.9020	1094.1820	1094.9020	1,094.1820	0
31/01/2024	AL7T On 02-May-24			Index Future	1118.8120	1118.0780	1118.8120	1,118.0780	0
31/01/2024	AL7T On 01-August-24			Index Future	1143.3730	1142.6210	1143.3730	1,142.6210	0
31/01/2024	AL7T On 07-November-24			Index Future	1169.9300	1169.1560	1169.9300	1,169.1560	0
31/01/2024	AL7T On 06-February-25			Index Future	1195.0550	1194.2600	1195.0550	1,194.2600	0
31/01/2024	ALBI On 01-February-24			Index Future	947.8790	947.3240	947.8790	947.3240	5
31/01/2024	ALBI On 02-May-24			Index Future	968.5780	968.0130	968.5780	968.0130	94
31/01/2024	ALBI On 01-August-24			Index Future	989.8410	989.2620	989.8410	989.2620	0
31/01/2024	ALBI On 07-November-24			Index Future	1012.8320	1012.2350	1012.8320	1,012.2350	0
31/01/2024	ALBI On 06-February-25			Index Future	1034.5830	1033.9710	1034.5830	1,033.9710	0
31/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/01/2024	C040 On 31-January-40			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
31/01/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	ES33 On 01-February-24			Bond Future	12.2065	12.2161	76.7475	76.7041	0
31/01/2024	ES33 On 02-May-24			Bond Future	12.3365	12.3463	74.6444	74.6004	0
31/01/2024	ES33 On 01-August-24			Bond Future	12.4703	12.4808	76.3005	76.2550	0
31/01/2024	ES33 On 07-November-24			Bond Future	12.6369	12.6481	74.2870	74.2395	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	ES33 On 06-February-25			Bond Future	12.8083	12.8202	75.8951	75.8457	0
31/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2163.4800	2114.1500	2.1635	2.1142	0
31/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	ES42 On 01-February-24			Bond Future	12.7464	12.7456	72.5768	72.5810	0
31/01/2024	ES42 On 02-May-24			Bond Future	12.8718	12.8709	69.9174	69.9221	0
31/01/2024	ES42 On 01-August-24			Bond Future	12.9983	12.9975	71.4682	71.4726	0
31/01/2024	ES42 On 07-November-24			Bond Future	13.1506	13.1499	68.8754	68.8789	0
31/01/2024	ES42 On 06-February-25			Bond Future	13.2996	13.2990	70.3644	70.3672	0
31/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1970.8900	1973.7500	1.9709	1.9738	0
31/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-February-24			GOVI	934.2820	933.7070	934.2820	933.7070	6
31/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	543020.0000	537270.0000	54.3020	53.7270	0
31/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	542920.0000	537170.0000	54.2920	53.7170	0
31/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	542820.0000	537070.0000	54.2820	53.7070	0
31/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 02-May-24			GOVI	954.6840	954.0990	954.6840	954.0990	723
31/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	37140.0000	31290.0000	3.7140	3.1290	0
31/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	37040.0000	31190.0000	3.7040	3.1190	0
31/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	36940.0000	31090.0000	3.6940	3.1090	0
31/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-August-24			GOVI	975.6420	975.0420	975.6420	975.0420	0
31/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	322720.0000	316720.0000	32.2720	31.6720	0
31/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	322620.0000	316620.0000	32.2620	31.6620	0
31/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	322520.0000	316520.0000	32.2520	31.6520	0
31/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 07-November-24			GOVI	998.3030	997.6850	998.3030	997.6850	0
31/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	495230.0000	489050.0000	49.5230	48.9050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	495130.0000	488950.0000	49.5130	48.8950	0
31/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	495030.0000	488850.0000	49.5030	48.8850	0
31/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GOVI On 06-February-25			GOVI	1019.7420	1019.1080	1019.7420	1,019.1080	0
31/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	477420.0000	471080.0000	47.7420	47.1080	0
31/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/01/2024	IGOV On 01-February-24			Index Future	346.1220	345.6290	346.1220	345.6290	15
31/01/2024	IGOV On 02-May-24			Index Future	353.7670	353.2640	353.7670	353.2640	623
31/01/2024	IGOV On 01-August-24			Index Future	361.6170	361.1020	361.6170	361.1020	0
31/01/2024	IGOV On 07-November-24			Index Future	370.1060	369.5770	370.1060	369.5770	0
31/01/2024	IGOV On 06-February-25			Index Future	378.1340	377.5930	378.1340	377.5930	0
31/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
31/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3480	8.3470	91.6520	91.6530	0
31/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3520	91.6600	91.6480	0
31/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
31/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2400	8.2280	91.7600	91.7720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1520	8.1000	91.8480	91.9000	0
31/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
31/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9410	7.9040	92.0590	92.0960	0
31/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.5900	7.6080	92.4100	92.3920	0
31/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5400	7.5560	92.4600	92.4440	0
31/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3820	92.6500	92.6180	0
31/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3900	7.4100	92.6100	92.5900	0
31/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4500	7.4680	92.5500	92.5320	0
31/01/2024	R035 On 01-February-24			Bond Future	11.4212	11.4348	88.1173	88.0427	13,251
31/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4568.5400	4643.1300	4.5685	4.6431	0
31/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	1.2100	11.1900	0.0012	0.0112	400
31/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1679.4500	1764.0200	1.6795	1.7640	0
31/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4030.1100	3955.5200	4.0301	3.9555	0
31/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4081.4000	4006.8100	4.0814	4.0068	0
31/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4132.6300	4058.0400	4.1326	4.0580	0
31/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10234.5500	10159.9600	10.2346	10.1600	0
31/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/01/2024	R035 On 02-May-24			Bond Future	11.5152	11.5292	85.5306	85.4549	163,560
31/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	983.7400	966.0500	0.9837	0.9661	0
31/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2765.5600	2823.5800	2.7656	2.8236	0
31/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1004.5300	986.5300	1.0045	0.9865	0
31/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2730.7800	2788.4900	2.7308	2.7885	0
31/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1025.4100	1007.0900	1.0254	1.0071	0
31/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2696.1500	2753.5400	2.6962	2.7535	0
31/01/2024	R035 On 01-August-24			Bond Future	11.6111	11.6258	87.4080	87.3301	0
31/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3144.2400	3107.0700	3.1442	3.1071	0
31/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2203.2900	2244.0000	2.2033	2.2440	0
31/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3175.4600	3138.0500	3.1755	3.1381	0
31/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2182.3500	2222.8200	2.1824	2.2228	0
31/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3207.0600	3169.4200	3.2071	3.1694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2161.8300	2202.0700	2.1618	2.2021	0
31/01/2024	R035 On 07-November-24			Bond Future	11.7346	11.7502	84.9210	84.8402	19,875
31/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4502.9800	4458.2500	4.5030	4.4583	0
31/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2285.5100	2321.5600	2.2855	2.3216	0
31/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4535.4900	4490.5700	4.5355	4.4906	0
31/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2268.0600	2303.9200	2.2681	2.3039	0
31/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4568.0800	4522.9800	4.5681	4.5230	0
31/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2250.7300	2286.4100	2.2507	2.2864	0
31/01/2024	R035 On 06-February-25			Bond Future	11.8618	11.8782	86.7412	86.6578	0
31/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4981.9400	4932.9300	4.9819	4.9329	0
31/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2261.8600	2296.2600	2.2619	2.2963	0
31/01/2024	R053 On 01-February-24			Bond Future	12.2312	12.2348	99.2609	99.2336	0
31/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4964.0200	4936.7900	4.9640	4.9368	0
31/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
31/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5032.5400	5005.3100	5.0325	5.0053	0
31/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
31/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5100.9700	5073.7300	5.1010	5.0737	0
31/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
31/01/2024	R053 On 02-May-24			Bond Future	12.3361	12.3397	95.5644	95.5371	5,189
31/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5867.0800	5858.1500	5.8671	5.8582	0
31/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1014.0600	1032.3900	1.0141	1.0324	0
31/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5920.3200	5911.2400	5.9203	5.9112	0
31/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	999.7800	1017.9600	0.9998	1.0180	0
31/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5973.5000	5964.2900	5.9735	5.9643	0
31/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	985.5400	1003.5900	0.9855	1.0036	0
31/01/2024	R053 On 01-August-24			Bond Future	12.4430	12.4469	97.6616	97.6332	0
31/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6775.5400	6764.9900	6.7755	6.7650	0
31/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	1978.0900	1995.9800	1.9781	1.9960	0
31/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6824.1100	6813.4800	6.8241	6.8135	0
31/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1960.2000	1978.0100	1.9602	1.9780	0
31/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6872.7600	6862.0400	6.8728	6.8620	0
31/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1942.4900	1960.2100	1.9425	1.9602	0
31/01/2024	R053 On 07-November-24			Bond Future	12.5707	12.5749	94.0550	94.0247	0
31/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5615.5100	5606.4800	5.6155	5.6065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4062.7600	4084.0600	4.0628	4.0841	0
31/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5657.0500	5647.9500	5.6571	5.6480	0
31/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4034.6500	4055.8800	4.0347	4.0559	0
31/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5698.6900	5689.5200	5.6987	5.6895	0
31/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4006.7300	4027.8900	4.0067	4.0279	0
31/01/2024	R053 On 06-February-25			Bond Future	12.6966	12.7011	96.0691	96.0370	0
31/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6368.1700	6356.9900	6.3682	6.3570	0
31/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4679.4100	4700.2600	4.6794	4.7003	0
31/01/2024	R186 On 01-February-24			Bond Future	8.6449	8.7000	105.9570	105.8156	32,954
31/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2169.0300	2027.6500	2.1690	2.0277	0
31/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2194.0600	2052.6800	2.1941	2.0527	0
31/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2219.0800	2077.7000	2.2191	2.0777	0
31/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R186 On 02-May-24			Bond Future	8.6194	8.6801	108.2708	108.1269	92,667
31/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	93.7500	77.0900	0.0938	0.0771	0
31/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1598.2700	1725.4400	1.5983	1.7254	0
31/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	97.2700	80.0900	0.0973	0.0801	0
31/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1577.6700	1704.3200	1.5777	1.7043	0
31/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	100.9000	83.1900	0.1009	0.0832	0
31/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1557.1800	1683.3000	1.5572	1.6833	0
31/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2648.2900	2517.2400	2.6483	2.5172	2,030
31/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	58.8800	71.6600	0.0589	0.0717	0
31/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4124.9500	3984.4600	4.1250	3.9845	0
31/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	12.9400	16.2800	0.0129	0.0163	2,030
31/01/2024	R186 On 01-August-24			Bond Future	8.5831	8.6514	105.3389	105.1912	0
31/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	963.4000	887.5900	0.9634	0.8876	0
31/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	754.0100	825.8300	0.7540	0.8258	0
31/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	977.0500	900.6700	0.9771	0.9007	0
31/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	746.0800	817.3300	0.7461	0.8173	0
31/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	990.4900	913.5300	0.9905	0.9135	0
31/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	737.9400	808.6100	0.7379	0.8086	0
31/01/2024	R186 On 07-November-24			Bond Future	8.5592	8.6379	107.7826	107.6302	44,528

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1739.7600	1642.7500	1.7398	1.6428	0
31/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	641.1600	696.5100	0.6412	0.6965	0
31/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1753.5800	1656.2100	1.7536	1.6562	0
31/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	635.8700	690.8600	0.6359	0.6909	0
31/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1767.7800	1670.0500	1.7678	1.6701	0
31/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	630.9700	685.6000	0.6310	0.6856	0
31/01/2024	R186 On 06-February-25			Bond Future	8.5409	8.6320	104.7775	104.6208	0
31/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1599.2900	1505.0200	1.5993	1.5050	0
31/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	760.8900	823.3400	0.7609	0.8233	0
31/01/2024	R202 On 01-February-24			Bond Future	258.9318	258.8280	258.9318	258.8280	4,741
31/01/2024	R202 On 02-May-24			Bond Future	264.6509	264.5461	264.6509	264.5461	4,858
31/01/2024	R202 On 01-August-24			Bond Future	265.4458	265.3370	265.4458	265.3370	0
31/01/2024	R202 On 07-November-24			Bond Future	271.6738	271.5592	271.6738	271.5592	6
31/01/2024	R202 On 06-February-25			Bond Future	272.3525	272.2326	272.3525	272.2326	0
31/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5562.4500	5442.5900	5.5625	5.4426	0
31/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R209 On 01-February-24			Bond Future	11.5560	11.5642	67.9981	67.9588	3,872
31/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2649.5000	2610.2800	2.6495	2.6103	0
31/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	0.0000	0.1100	0.0000	0.0001	0
31/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2695.1400	2655.8900	2.6951	2.6559	0
31/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
31/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2740.7200	2701.4600	2.7407	2.7015	0
31/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
31/01/2024	R209 On 02-May-24			Bond Future	11.6466	11.6549	66.3303	66.2905	13,247
31/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	601.8900	597.6000	0.6019	0.5976	0
31/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2927.8400	2963.3300	2.9278	2.9633	0
31/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	616.1800	611.7600	0.6162	0.6118	0
31/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2892.1700	2927.5300	2.8922	2.9275	0
31/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	630.5700	626.0300	0.6306	0.6260	0
31/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2856.6600	2891.9000	2.8567	2.8919	0
31/01/2024	R209 On 01-August-24			Bond Future	11.7393	11.7480	67.7861	67.7450	1,690
31/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2375.7100	2360.2200	2.3757	2.3602	0
31/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2184.7700	2210.3300	2.1848	2.2103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2401.6800	2386.0600	2.4017	2.3861	0
31/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2163.9700	2189.4000	2.1640	2.1894	0
31/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2427.7800	2412.0200	2.4278	2.4120	0
31/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2143.3400	2168.6300	2.1433	2.1686	0
31/01/2024	R209 On 07-November-24			Bond Future	11.8522	11.8614	66.2019	66.1590	5,237
31/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3834.0600	3813.1300	3.8341	3.8131	0
31/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2208.7900	2230.7200	2.2088	2.2307	0
31/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3862.2200	3841.1900	3.8622	3.8412	0
31/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2192.3200	2214.1500	2.1923	2.2142	0
31/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3890.4400	3869.3100	3.8904	3.8693	0
31/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2175.9600	2197.6900	2.1760	2.1977	0
31/01/2024	R209 On 06-February-25			Bond Future	11.9648	11.9746	67.6205	67.5760	0
31/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4390.0000	4366.3700	4.3900	4.3664	0
31/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2277.4100	2298.2700	2.2774	2.2983	0
31/01/2024	R210 On 01-February-24			Bond Future	233.0033	233.1053	233.0033	233.1053	300
31/01/2024	R210 On 02-May-24			Bond Future	234.9003	235.0059	234.9003	235.0059	198
31/01/2024	R210 On 01-August-24			Bond Future	240.1126	240.2191	240.1126	240.2191	300
31/01/2024	R210 On 07-November-24			Bond Future	242.4162	242.5220	242.4162	242.5220	60
31/01/2024	R210 On 06-February-25			Bond Future	247.6716	247.7773	247.6716	247.7773	0
31/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	8061.5800	8167.2800	8.0616	8.1673	0
31/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R213 On 01-February-24			Bond Future	10.2659	10.2735	86.9422	86.9086	14,430
31/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6050.5900	6017.0400	6.0506	6.0170	0
31/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6090.8200	6057.2700	6.0908	6.0573	0
31/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6131.0200	6097.4700	6.1310	6.0975	0
31/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R213 On 02-May-24			Bond Future	10.3289	10.3368	85.2828	85.2490	26,520
31/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1245.4700	1236.5100	1.2455	1.2365	0
31/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1456.6500	1481.4800	1.4567	1.4815	0
31/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1267.3200	1258.1900	1.2673	1.2582	0
31/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1435.2700	1459.9300	1.4353	1.4599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1289.2100	1279.9200	1.2892	1.2799	0
31/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1413.9500	1438.4500	1.4140	1.4385	0
31/01/2024	R213 On 01-August-24			Bond Future	10.3923	10.4007	87.1548	87.1198	0
31/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3104.9800	3086.8800	3.1050	3.0869	0
31/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1169.8200	1186.7700	1.1698	1.1868	0
31/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3133.3900	3115.1800	3.1334	3.1152	0
31/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1157.4600	1174.3000	1.1575	1.1743	0
31/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3161.6800	3143.3500	3.1617	3.1434	0
31/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1145.0100	1161.7300	1.1450	1.1617	0
31/01/2024	R213 On 07-November-24			Bond Future	10.4845	10.4936	85.6163	85.5794	16,191
31/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4193.2200	4171.6800	4.1932	4.1717	0
31/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1304.1400	1319.5400	1.3041	1.3195	0
31/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4221.2800	4199.6600	4.2213	4.1997	0
31/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1293.2400	1308.5600	1.2932	1.3086	0
31/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4249.6700	4227.9700	4.2497	4.2280	0
31/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1282.7000	1297.9400	1.2827	1.2979	0
31/01/2024	R213 On 06-February-25			Bond Future	10.5837	10.5935	87.4522	87.4136	0
31/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4393.4400	4370.2500	4.3934	4.3703	0
31/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1437.8700	1453.3100	1.4379	1.4533	0
31/01/2024	R214 On 01-February-24			Bond Future	12.0262	12.0246	63.1596	63.1671	5,793
31/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	605.8200	681.3000	0.6058	0.6813	0
31/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	53.0400	121.0300	0.0530	0.1210	0
31/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	646.2100	717.8900	0.6462	0.7179	0
31/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	45.2500	109.4400	0.0453	0.1094	0
31/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	687.5100	755.3100	0.6875	0.7553	0
31/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	38.4200	98.7300	0.0384	0.0987	0
31/01/2024	R214 On 02-May-24			Bond Future	12.1195	12.1178	61.2351	61.2431	20,992
31/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	420.9500	428.4000	0.4210	0.4284	0
31/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3742.2400	3741.7200	3.7422	3.7417	0
31/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	432.0100	439.5700	0.4320	0.4396	0
31/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3700.8600	3700.4500	3.7009	3.7005	0
31/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	443.2800	450.9500	0.4433	0.4510	0
31/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3659.7500	3659.4500	3.6598	3.6595	0
31/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1646.4300	1659.4400	1.6464	1.6594	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1643.7700	1648.8100	1.6438	1.6488	0
31/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1698.5100	1711.6100	1.6985	1.7116	5,610
31/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1599.3400	1604.4700	1.5993	1.6045	0
31/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4012.6600	4026.0400	4.0127	4.0260	0
31/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	549.5500	554.9600	0.5496	0.5550	15,610
31/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6414.2600	6425.7200	6.4143	6.4257	0
31/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	198.7100	202.2000	0.1987	0.2022	15,610
31/01/2024	R214 On 01-August-24			Bond Future	12.2140	12.2124	62.5792	62.5870	0
31/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2191.4500	2201.6900	2.1915	2.2017	0
31/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2450.0600	2452.4700	2.4501	2.4525	0
31/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2216.4400	2226.7200	2.2164	2.2267	0
31/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2427.0500	2429.5000	2.4271	2.4295	0
31/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2241.7400	2252.0500	2.2417	2.2521	0
31/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2404.4100	2406.8900	2.4044	2.4069	0
31/01/2024	R214 On 07-November-24			Bond Future	12.3314	12.3299	60.7244	60.7316	0
31/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3688.5900	3698.1400	3.6886	3.6981	0
31/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2446.3600	2448.7100	2.4464	2.4487	0
31/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3716.3000	3725.8600	3.7163	3.7259	0
31/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2428.6000	2430.9600	2.4286	2.4310	0
31/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3744.0900	3753.6700	3.7441	3.7537	0
31/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2410.9600	2413.3400	2.4110	2.4133	0
31/01/2024	R214 On 06-February-25			Bond Future	12.4500	12.4485	62.0259	62.0326	0
31/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4074.5300	4083.0300	4.0745	4.0830	0
31/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2889.3000	2891.0800	2.8893	2.8911	0
31/01/2024	R248 On 01-February-24			Bond Future	12.2062	12.2099	77.1506	77.1287	15,167
31/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4389.0900	4411.0000	4.3891	4.4110	0
31/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	132.4400	231.8900	0.1324	0.2319	0
31/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	525.4100	646.7700	0.5254	0.6468	0
31/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	150.6300	252.7500	0.1506	0.2528	0
31/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	484.0300	608.0600	0.4840	0.6081	0
31/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	170.5500	274.8800	0.1706	0.2749	0
31/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	444.4600	570.7000	0.4445	0.5707	0
31/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	640.9100	721.4700	0.6409	0.7215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	90.8100	193.2800	0.0908	0.1933	0
31/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4960.5700	4938.6600	4.9606	4.9387	0
31/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6342.4900	6320.5800	6.3425	6.3206	0
31/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8912.8300	8890.9200	8.9128	8.8909	0
31/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2024	R248 On 02-May-24			Bond Future	12.3058	12.3095	74.3879	74.3661	245,549
31/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	253.1800	255.4000	0.2532	0.2554	0
31/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5881.6200	5905.7200	5.8816	5.9057	0
31/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	304.9900	307.3400	0.3050	0.3073	0
31/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5537.4500	5561.6800	5.5375	5.5617	0
31/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	314.3300	316.7000	0.3143	0.3167	0
31/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5481.1300	5505.3800	5.4811	5.5054	0
31/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	323.8700	326.2700	0.3239	0.3263	0
31/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5425.1100	5449.3900	5.4251	5.4494	0
31/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2299.9600	2298.6700	2.3000	2.2987	0
31/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1755.0200	1775.6100	1.7550	1.7756	0
31/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5272.9200	5263.2200	5.2729	5.2632	0
31/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	584.5100	596.6900	0.5845	0.5967	0
31/01/2024	R248 On 01-August-24			Bond Future	12.4070	12.4109	76.0207	75.9979	13,000
31/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2509.4100	2506.0100	2.5094	2.5060	0
31/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3127.4600	3146.8800	3.1275	3.1469	0
31/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2538.7100	2535.2600	2.5387	2.5353	0
31/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3098.5800	3117.9500	3.0986	3.1180	0
31/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2568.1800	2564.6500	2.5682	2.5647	0
31/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3069.9500	3089.2400	3.0700	3.0892	0
31/01/2024	R248 On 07-November-24			Bond Future	12.5317	12.5361	73.3329	73.3085	0
31/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4406.5500	4398.8000	4.4066	4.3988	0
31/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3031.0800	3047.6700	3.0311	3.0477	0
31/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4439.4400	4431.6400	4.4394	4.4316	0
31/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3009.5400	3026.0800	3.0095	3.0261	0
31/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4472.4100	4464.5500	4.4724	4.4646	0
31/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2988.1600	3004.6400	2.9882	3.0046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2024	R248 On 06-February-25			Bond Future	12.6578	12.6624	74.9043	74.8787	0
31/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4305.4200	4297.2100	4.3054	4.2972	0
31/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4017.5300	4034.9400	4.0175	4.0349	0
31/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0