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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
17/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	2025 On 01-February-24			Bond Future	176.4434	176.4235	176.4434	176.4235	10,745
17/01/2024	2025 On 02-May-24			Bond Future	180.3655	180.3459	180.3655	180.3459	0
17/01/2024	2025 On 01-August-24			Bond Future	182.5492	182.5280	182.5492	182.5280	0
17/01/2024	2025 On 07-November-24			Bond Future	186.8537	186.8297	186.8537	186.8297	75
17/01/2024	2029 On 01-February-24			Bond Future	129.0169	129.1390	129.0169	129.1390	4,320
17/01/2024	2029 On 02-May-24			Bond Future	130.5160	130.6412	130.5160	130.6412	7,075
17/01/2024	2029 On 01-August-24			Bond Future	133.4289	133.5563	133.4289	133.5563	0
17/01/2024	2029 On 07-November-24			Bond Future	135.1700	135.2987	135.1700	135.2987	66
17/01/2024	2029 On 06-February-25			Bond Future	138.0968	138.2268	138.0968	138.2268	0
17/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5696.8400	5826.8100	5.6968	5.8268	0
17/01/2024	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
17/01/2024	2030 On 01-February-24			Bond Future	9.8189	9.8007	92.0435	92.1202	45,116
17/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	121.1300	147.4100	0.1211	0.1474	400
17/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1178.2100	1127.7800	1.1782	1.1278	0
17/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	696.1200	759.1800	0.6961	0.7592	500
17/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	396.6900	383.0400	0.3967	0.3830	0
17/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	805.5700	871.6900	0.8056	0.8717	1,360
17/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	338.3200	327.7300	0.3383	0.3277	0
17/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1013.5500	1084.0000	1.0136	1.0840	500
17/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	253.5300	247.2700	0.2535	0.2473	0
17/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1238.6200	1312.1900	1.2386	1.3122	400
17/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	187.0000	183.8600	0.1870	0.1839	0
17/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1549.1900	1625.3300	1.5492	1.6253	200
17/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	124.3600	123.7900	0.1244	0.1238	0
17/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2410.3800	2488.5600	2.4104	2.4886	500
17/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	40.4400	41.9100	0.0404	0.0419	0
17/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4818.8100	4895.8100	4.8188	4.8958	0
17/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	1.3800	1.6700	0.0014	0.0017	700
17/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6029.3600	6106.1400	6.0294	6.1061	0
17/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.2200	0.2900	0.0002	0.0003	1,360
17/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6184.1200	6260.8900	6.1841	6.2609	0
17/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.1700	0.2300	0.0002	0.0002	0
17/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6222.7500	6299.5100	6.2228	6.2995	0
17/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.1600	0.2100	0.0002	0.0002	0
17/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6261.3700	6338.1300	6.2614	6.3381	0
17/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.1500	0.2000	0.0002	0.0002	0
17/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7712.9300	7789.6400	7.7129	7.7896	0
17/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	200
17/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8089.7900	8166.5000	8.0898	8.1665	0
17/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	500
17/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8127.3600	8204.0700	8.1274	8.2041	0
17/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	500
17/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9022.7300	9099.4400	9.0227	9.0994	0
17/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
17/01/2024	2030 On 02-May-24			Bond Future	9.8700	9.8507	94.0667	94.1456	128,187

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1021.7300	1060.9800	1.0217	1.0610	1,000
17/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1884.2800	1844.6300	1.8843	1.8446	0
17/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1303.3100	1348.2300	1.3033	1.3482	0
17/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1548.7400	1514.7600	1.5487	1.5148	0
17/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1323.6700	1368.9600	1.3237	1.3690	0
17/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1528.1400	1494.5300	1.5281	1.4945	0
17/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1344.2000	1389.8600	1.3442	1.3899	0
17/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1507.7300	1474.4900	1.5077	1.4745	0
17/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2120.0400	2176.8100	2.1200	2.1768	1,000
17/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	945.2100	923.0800	0.9452	0.9231	0
17/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3466.2000	3533.9800	3.4662	3.5340	500
17/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	465.8500	454.7300	0.4659	0.4547	0
17/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4116.6100	4187.5700	4.1166	4.1876	1,080
17/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	336.8200	328.8800	0.3368	0.3289	0
17/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5137.6500	5211.9200	5.1377	5.2119	500
17/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	204.6000	199.9700	0.2046	0.2000	0
17/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8034.8600	8112.9500	8.0349	8.1130	0
17/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	44.2700	43.4600	0.0443	0.0435	1,000
17/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9590.2400	9668.9100	9.5902	9.6689	0
17/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	14.4100	14.1800	0.0144	0.0142	1,080
17/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12262.1700	12341.0600	12.2622	12.3411	0
17/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.4800	1.4700	0.0015	0.0015	500
17/01/2024	2030 On 01-August-24			Bond Future	9.9241	9.9039	92.1381	92.2181	0
17/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2943.6600	3000.4200	2.9437	3.0004	0
17/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1206.2500	1183.0100	1.2063	1.1830	0
17/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2969.9200	3026.8900	2.9699	3.0269	0
17/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1194.0200	1170.9900	1.1940	1.1710	0
17/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2996.2700	3053.4500	2.9963	3.0535	0
17/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1181.8900	1159.0700	1.1819	1.1591	0
17/01/2024	2030 On 07-November-24			Bond Future	9.9925	9.9713	94.2859	94.3665	1,652
17/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4102.4700	4161.6400	4.1025	4.1616	0
17/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1320.4600	1299.0600	1.3205	1.2991	0
17/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4128.7600	4188.0900	4.1288	4.1881	0
17/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1310.2400	1289.0000	1.3102	1.2890	0

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17/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4155.1100	4214.5800	4.1551	4.2146	0
17/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1300.1100	1279.0100	1.3001	1.2790	0
17/01/2024	2030 On 06-February-25			Bond Future	10.0706	10.0484	92.2945	92.3756	0
17/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3857.5700	3913.1600	3.8576	3.9132	0
17/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1669.1000	1643.6200	1.6691	1.6436	0
17/01/2024	2032 On 01-February-24			Bond Future	10.6988	10.6562	89.7878	89.9962	29,620
17/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.9900	2.3300	0.0010	0.0023	1,200
17/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3451.0000	3243.9300	3.4510	3.2439	0
17/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	401.6600	504.7400	0.4017	0.5047	500
17/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	935.1600	829.8300	0.9352	0.8298	0
17/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	827.9600	973.6700	0.8280	0.9737	1,200
17/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	529.7900	467.0900	0.5298	0.4671	0
17/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	888.1700	1038.1300	0.8882	1.0381	200
17/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	492.8400	434.3900	0.4928	0.4344	0
17/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1113.9700	1277.3200	1.1140	1.2773	0
17/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	379.6700	334.6100	0.3797	0.3346	17,000
17/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1288.3900	1459.8900	1.2884	1.4599	8,500
17/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	313.0200	276.1100	0.3130	0.2761	0
17/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2026.4400	2219.1700	2.0264	2.2192	500
17/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	142.9900	127.3100	0.1430	0.1273	0
17/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3061.1700	3265.3300	3.0612	3.2653	0
17/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	48.4400	44.1900	0.0484	0.0442	17,000
17/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3150.0800	3354.7300	3.1501	3.3547	0
17/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	44.1300	40.3700	0.0441	0.0404	8,500
17/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4047.6100	4255.0500	4.0476	4.2551	0
17/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	16.8400	15.8700	0.0168	0.0159	8,500
17/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4948.3000	5156.5700	4.9483	5.1566	0
17/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	6.0100	5.8700	0.0060	0.0059	200
17/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5307.1700	5515.5500	5.3072	5.5156	0
17/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	3.9500	3.9200	0.0040	0.0039	0
17/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5351.9400	5560.3300	5.3519	5.5603	0
17/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	3.7500	3.7300	0.0038	0.0037	0
17/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5396.6800	5605.0900	5.3967	5.6051	0
17/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	3.5500	3.5500	0.0036	0.0036	0

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17/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6064.9200	6273.3800	6.0649	6.2734	0
17/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	1.6000	1.6500	0.0016	0.0017	0
17/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8245.8100	8454.2400	8.2458	8.4542	0
17/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.1100	0.1300	0.0001	0.0001	200
17/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8757.9500	8966.3700	8.7580	8.9664	0
17/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	1,200
17/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9223.5900	9432.0000	9.2236	9.4320	0
17/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	500
17/01/2024	2032 On 02-May-24			Bond Future	10.7775	10.7329	87.5995	87.8129	141,703
17/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	904.4400	984.1400	0.9044	0.9841	1,000
17/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2926.6200	2792.9300	2.9266	2.7929	0
17/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1241.0300	1338.0000	1.2410	1.3380	0
17/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2384.0600	2267.6400	2.3841	2.2676	0
17/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1261.7800	1359.7200	1.2618	1.3597	0
17/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2356.2900	2240.8400	2.3563	2.2408	0
17/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1282.7300	1381.6300	1.2827	1.3816	0
17/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2328.7700	2214.2800	2.3288	2.2143	0
17/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1304.0700	1403.9300	1.3041	1.4039	500
17/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2301.6600	2188.1300	2.3017	2.1881	0
17/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1347.1600	1448.9300	1.3472	1.4489	500
17/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2247.9700	2136.3500	2.2480	2.1364	0
17/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1480.9800	1588.4600	1.4810	1.5885	1,550
17/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2092.2700	1986.3600	2.0923	1.9864	0
17/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2004.6100	2131.2800	2.0046	2.1313	1,000
17/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1612.2600	1525.5400	1.6123	1.5255	0
17/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2668.8400	2814.3800	2.6688	2.8144	500
17/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1194.3000	1126.4500	1.1943	1.1265	0
17/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3048.3600	3202.6400	3.0484	3.2026	0
17/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1016.1800	957.0700	1.0162	0.9571	500
17/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3514.8300	3678.2600	3.5148	3.6783	1,550
17/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	838.0300	788.0700	0.8380	0.7881	0
17/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5183.4300	5369.4600	5.1834	5.3695	0
17/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	432.9500	405.5900	0.4330	0.4056	500
17/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9470.8100	9679.5700	9.4708	9.6796	0

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17/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	66.4200	61.7900	0.0664	0.0618	1,000
17/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10578.8800	10789.7200	10.5789	10.7897	0
17/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	35.2000	32.6500	0.0352	0.0327	500
17/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11248.0600	11459.7100	11.2481	11.4597	0
17/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	23.4400	21.7000	0.0234	0.0217	1,550
17/01/2024	2032 On 01-August-24			Bond Future	10.8594	10.8128	89.5335	89.7511	0
17/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3087.0400	3223.9700	3.0870	3.2240	0
17/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1837.9200	1757.2500	1.8379	1.7573	0
17/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3115.3900	3252.9300	3.1154	3.2529	0
17/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1820.5600	1740.5000	1.8206	1.7405	0
17/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3144.1000	3282.2600	3.1441	3.2823	0
17/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1803.5900	1724.1500	1.8036	1.7242	0
17/01/2024	2032 On 07-November-24			Bond Future	10.9651	10.9163	87.4537	87.6753	1,526
17/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4203.0900	4349.9500	4.2031	4.3500	0
17/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1953.5300	1878.8200	1.9535	1.8788	0
17/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4232.2200	4379.5400	4.2322	4.3795	0
17/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1938.8700	1864.6200	1.9389	1.8646	0
17/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4261.7100	4409.4900	4.2617	4.4095	0
17/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1924.6100	1850.8200	1.9246	1.8508	0
17/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4709.6900	4864.2200	4.7097	4.8642	1,615
17/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1719.7200	1652.6800	1.7197	1.6527	0
17/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10417.7600	10621.1500	10.4178	10.6212	0
17/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	389.4600	371.2800	0.3895	0.3713	1,615
17/01/2024	2032 On 06-February-25			Bond Future	11.0768	11.0258	89.3246	89.5499	0
17/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4696.9800	4849.5700	4.6970	4.8496	0
17/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1920.1900	1847.4900	1.9202	1.8475	0
17/01/2024	2033 On 01-February-24			Bond Future	122.5037	122.0445	122.5037	122.0445	8,052
17/01/2024	2033 On 02-May-24			Bond Future	123.7614	123.2924	123.7614	123.2924	1,160
17/01/2024	2033 On 01-August-24			Bond Future	126.5237	126.0435	126.5237	126.0435	0
17/01/2024	2033 On 07-November-24			Bond Future	128.0045	127.5114	128.0045	127.5114	0
17/01/2024	2033 On 06-February-25			Bond Future	130.7764	130.2712	130.7764	130.2712	0
17/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5836.3700	5331.1900	5.8364	5.3312	0
17/01/2024	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
17/01/2024	2037 On 01-February-24			Bond Future	11.9476	11.9015	77.6761	77.9267	84,618
17/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1231.6800	1424.4400	1.2317	1.4244	2,500
17/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	465.7200	407.8800	0.4657	0.4079	0
17/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2112.5700	2340.1200	2.1126	2.3401	0
17/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	184.6700	161.6200	0.1847	0.1616	0
17/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2156.5600	2385.1800	2.1566	2.3852	0
17/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	176.4600	154.4800	0.1765	0.1545	0
17/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2200.7700	2430.4300	2.2008	2.4304	0
17/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	168.5200	147.5800	0.1685	0.1476	0
17/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5073.2600	5323.4300	5.0733	5.3234	0
17/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6.4800	6.0500	0.0065	0.0061	2,500
17/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9736.4200	9987.0300	9.7364	9.9870	0
17/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,500
17/01/2024	2037 On 02-May-24			Bond Future	12.0556	12.0077	79.3835	79.6400	51,180
17/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	718.9600	793.9100	0.7190	0.7939	0
17/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4161.7900	3980.2700	4.1618	3.9803	0
17/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	734.3100	810.3400	0.7343	0.8103	0
17/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4120.3900	3939.9500	4.1204	3.9400	0
17/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	749.7400	826.8400	0.7497	0.8268	0
17/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4079.1200	3899.7500	4.0791	3.8998	0
17/01/2024	2037 On 01-August-24			Bond Future	12.1697	12.1199	76.8803	77.1420	0
17/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2629.0000	2767.5900	2.6290	2.7676	0
17/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3048.1400	2925.1100	3.0481	2.9251	0
17/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2656.4200	2795.7900	2.6564	2.7958	0
17/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3022.7900	2900.5400	3.0228	2.9005	0
17/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2683.9600	2824.1100	2.6840	2.8241	1,383
17/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2997.6100	2876.1400	2.9976	2.8761	0
17/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6190.5900	6396.3800	6.1906	6.3964	0
17/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1200.1700	1144.3400	1.2002	1.1443	1,383
17/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8659.3000	8888.1300	8.6593	8.8881	0
17/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	677.4400	644.6500	0.6774	0.6447	1,383
17/01/2024	2037 On 07-November-24			Bond Future	12.2984	12.2467	78.6717	78.9383	9,175
17/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4368.6200	4531.6200	4.3686	4.5316	0
17/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2990.2300	2886.6200	2.9902	2.8866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4398.8500	4562.4200	4.3989	4.5624	0
17/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2970.4100	2867.3700	2.9704	2.8674	0
17/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4429.1700	4593.2900	4.4292	4.5933	0
17/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2950.7200	2848.2300	2.9507	2.8482	0
17/01/2024	2037 On 06-February-25			Bond Future	12.4310	12.3773	76.0945	76.3657	0
17/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4948.9400	5115.5300	4.9489	5.1155	0
17/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3315.1100	3210.5000	3.3151	3.2105	0
17/01/2024	2038 On 01-February-24			Bond Future	131.3110	131.2341	131.3110	131.2341	1,020
17/01/2024	2038 On 02-May-24			Bond Future	134.2299	134.1518	134.2299	134.1518	4,193
17/01/2024	2038 On 01-August-24			Bond Future	135.1536	135.0729	135.1536	135.0729	0
17/01/2024	2038 On 07-November-24			Bond Future	138.3399	138.2556	138.3399	138.2556	0
17/01/2024	2038 On 06-February-25			Bond Future	139.2105	139.1227	139.2105	139.1227	0
17/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3980.5300	3892.7000	3.9805	3.8927	0
17/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	2040 On 01-February-24			Bond Future	12.2986	12.3031	77.3040	77.2784	92,731
17/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	840.5100	854.9900	0.8405	0.8550	0
17/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	832.6300	872.7700	0.8326	0.8728	0
17/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	930.8400	944.5200	0.9308	0.9445	0
17/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	753.2800	792.6200	0.7533	0.7926	0
17/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	962.1300	975.5000	0.9621	0.9755	0
17/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	728.1400	767.1700	0.7281	0.7672	0
17/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	993.9200	1006.9600	0.9939	1.0070	0
17/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	703.5600	742.2600	0.7036	0.7423	0
17/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3360.9200	3347.1800	3.3609	3.3472	0
17/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	67.5600	79.4800	0.0676	0.0795	0
17/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8297.5000	8271.9500	8.2975	8.2720	0
17/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.1700	0.2800	0.0002	0.0003	0
17/01/2024	2040 On 02-May-24			Bond Future	12.4130	12.4176	79.0033	78.9774	56,083
17/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	487.0100	488.4700	0.4870	0.4885	0
17/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5238.8100	5266.1400	5.2388	5.2661	0
17/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	498.6700	500.1200	0.4987	0.5001	0
17/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5189.2800	5216.6000	5.1893	5.2166	0
17/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	510.6400	512.0800	0.5106	0.5121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5140.1400	5167.4500	5.1401	5.1675	0
17/01/2024	2040 On 01-August-24			Bond Future	12.5337	12.5386	76.2413	76.2143	0
17/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2452.9300	2448.1500	2.4529	2.4482	0
17/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3638.5200	3660.7100	3.6385	3.6607	0
17/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2480.0500	2475.2000	2.4801	2.4752	0
17/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3609.5100	3631.6300	3.6095	3.6316	0
17/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2507.0800	2502.1700	2.5071	2.5022	0
17/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3580.4800	3602.5400	3.5805	3.6025	0
17/01/2024	2040 On 07-November-24			Bond Future	12.6687	12.6740	78.0176	77.9888	8,697
17/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4259.4500	4249.6700	4.2595	4.2497	0
17/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3345.4900	3364.4500	3.3455	3.3645	0
17/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4290.2400	4280.4000	4.2902	4.2804	0
17/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3323.4700	3342.3700	3.3235	3.3424	0
17/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4321.1100	4311.2100	4.3211	4.3112	0
17/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3301.5900	3320.4300	3.3016	3.3204	0
17/01/2024	2040 On 06-February-25			Bond Future	12.8069	12.8127	75.1755	75.1450	0
17/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4720.7500	4709.4000	4.7208	4.7094	0
17/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3970.6100	3989.7400	3.9706	3.9897	0
17/01/2024	2044 On 01-February-24			Bond Future	12.3981	12.3925	73.3745	73.4065	36,970
17/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	499.7000	536.7000	0.4997	0.5367	0
17/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1233.3600	1238.3700	1.2334	1.2384	0
17/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	521.5900	559.1900	0.5216	0.5592	0
17/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1197.5400	1203.1500	1.1975	1.2032	0
17/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	544.0200	582.2100	0.5440	0.5822	0
17/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1162.3400	1168.5400	1.1623	1.1685	0
17/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3352.5500	3391.9400	3.3526	3.3919	0
17/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	64.1900	71.5900	0.0642	0.0716	15,000
17/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4598.3500	4633.4900	4.5984	4.6335	0
17/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	16.9100	20.0600	0.0169	0.0201	5,000
17/01/2024	2044 On 02-May-24			Bond Future	12.5095	12.5035	74.9873	75.0204	65,869
17/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	452.2500	464.1000	0.4523	0.4641	0
17/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5537.8000	5516.5300	5.5378	5.5165	0
17/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	463.3400	475.3800	0.4633	0.4754	0
17/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5486.3700	5465.2900	5.4864	5.4653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	474.6300	486.8600	0.4746	0.4869	0
17/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5435.2200	5414.3300	5.4352	5.4143	0
17/01/2024	2044 On 01-August-24			Bond Future	12.6267	12.6206	72.2619	72.2952	0
17/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2088.5400	2109.7000	2.0885	2.1097	0
17/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4038.5900	4026.4000	4.0386	4.0264	0
17/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2113.4000	2134.6900	2.1134	2.1347	0
17/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4005.9800	3993.9200	4.0060	3.9939	0
17/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2138.4200	2159.8300	2.1384	2.1598	0
17/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3973.5900	3961.6500	3.9736	3.9617	0
17/01/2024	2044 On 07-November-24			Bond Future	12.7572	12.7511	73.9453	73.9783	0
17/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4250.1800	4275.1000	4.2502	4.2751	0
17/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3485.0000	3476.9300	3.4850	3.4769	0
17/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4280.7300	4305.7200	4.2807	4.3057	0
17/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3462.4800	3454.4800	3.4625	3.4545	0
17/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4311.0900	4336.1500	4.3111	4.3362	0
17/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3439.8400	3431.9100	3.4398	3.4319	0
17/01/2024	2044 On 06-February-25			Bond Future	12.8905	12.8843	71.1414	71.1740	0
17/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4677.9900	4701.7100	4.6780	4.7017	0
17/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3995.7000	3986.8000	3.9957	3.9868	0
17/01/2024	2046 On 01-February-24			Bond Future	114.5276	114.8129	114.5276	114.8129	11,523
17/01/2024	2046 On 02-May-24			Bond Future	114.9227	115.2148	114.9227	115.2148	15,355
17/01/2024	2046 On 01-August-24			Bond Future	117.4876	117.7855	117.4876	117.7855	0
17/01/2024	2046 On 07-November-24			Bond Future	118.0491	118.3525	118.0491	118.3525	0
17/01/2024	2046 On 06-February-25			Bond Future	120.6040	120.9127	120.6040	120.9127	0
17/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6593.9900	6902.6500	6.5940	6.9027	0
17/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	2050 On 01-February-24			Bond Future	114.3357	114.1743	114.3357	114.1743	9,650
17/01/2024	2050 On 02-May-24			Bond Future	116.8770	116.7126	116.8770	116.7126	13,039
17/01/2024	2050 On 01-August-24			Bond Future	117.1783	117.0094	117.1783	117.0094	0
17/01/2024	2050 On 07-November-24			Bond Future	119.9408	119.7664	119.9408	119.7664	0
17/01/2024	2050 On 06-February-25			Bond Future	120.1693	119.9898	120.1693	119.9898	0
17/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4569.2800	4389.7700	4.5693	4.3898	0
17/01/2024	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
17/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	AL37 On 01-February-24			Index Future	904.8380	943.5290	904.8380	943.5290	0
17/01/2024	AL37 On 02-May-24			Index Future	924.7280	964.2700	924.7280	964.2700	0
17/01/2024	AL37 On 01-August-24			Index Future	945.1490	985.5630	945.1490	985.5630	0
17/01/2024	AL37 On 07-November-24			Index Future	967.2130	1008.5660	967.2130	1,008.5660	0
17/01/2024	AL37 On 06-February-25			Index Future	987.9590	1030.1960	987.9590	1,030.1960	0
17/01/2024	AL7T On 01-February-24			Index Future	1089.3340	1091.7740	1089.3340	1,091.7740	0
17/01/2024	AL7T On 02-May-24			Index Future	1113.2790	1115.7730	1113.2790	1,115.7730	0
17/01/2024	AL7T On 01-August-24			Index Future	1137.8640	1140.4120	1137.8640	1,140.4120	0
17/01/2024	AL7T On 07-November-24			Index Future	1164.4270	1167.0290	1164.4270	1,167.0290	0
17/01/2024	AL7T On 06-February-25			Index Future	1189.4030	1192.0570	1189.4030	1,192.0570	0
17/01/2024	ALBI On 01-February-24			Index Future	925.4930	943.7630	925.4930	943.7630	104
17/01/2024	ALBI On 02-May-24			Index Future	945.8360	964.5090	945.8360	964.5090	16
17/01/2024	ALBI On 01-August-24			Index Future	966.7230	985.8070	966.7230	985.8070	0
17/01/2024	ALBI On 07-November-24			Index Future	989.2910	1008.8160	989.2910	1,008.8160	0
17/01/2024	ALBI On 06-February-25			Index Future	1010.5110	1030.4510	1010.5110	1,030.4510	0
17/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	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
17/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	ES33 On 01-February-24			Bond Future	12.3030	12.2824	76.3114	76.4042	0
17/01/2024	ES33 On 02-May-24			Bond Future	12.4347	12.4131	74.2091	74.3044	0
17/01/2024	ES33 On 01-August-24			Bond Future	12.5707	12.5483	75.8651	75.9620	0
17/01/2024	ES33 On 07-November-24			Bond Future	12.7402	12.7169	73.8496	73.9479	0
17/01/2024	ES33 On 06-February-25			Bond Future	12.9171	12.8929	75.4454	75.5449	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1713.8000	1813.2800	1.7138	1.8133	0
17/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	ES42 On 01-February-24			Bond Future	12.9871	12.9614	71.3234	71.4559	0
17/01/2024	ES42 On 02-May-24			Bond Future	13.1202	13.0933	68.6464	68.7821	0
17/01/2024	ES42 On 01-August-24			Bond Future	13.2547	13.2269	70.1778	70.3161	0
17/01/2024	ES42 On 07-November-24			Bond Future	13.4168	13.3879	67.5624	67.7031	0
17/01/2024	ES42 On 06-February-25			Bond Future	13.5774	13.5474	69.0201	69.1630	0
17/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	626.6500	769.5300	0.6267	0.7695	0
17/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 01-February-24			GOVI	911.1010	930.3110	911.1010	930.3110	399
17/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	311210.0000	503310.0000	31.1210	50.3310	0
17/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	311110.0000	503210.0000	31.1110	50.3210	0
17/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	311010.0000	503110.0000	31.1010	50.3110	0
17/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 02-May-24			GOVI	931.1280	950.7610	931.1280	950.7610	327
17/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	198420.0000	2090.0000	19.8420	0.2090	0
17/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	198520.0000	2190.0000	19.8520	0.2190	0
17/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	198620.0000	2290.0000	19.8620	0.2290	0
17/01/2024	GOVI On 01-August-24			GOVI	951.6910	971.7560	951.6910	971.7560	0
17/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	83210.0000	283860.0000	8.3210	28.3860	0
17/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	83110.0000	283760.0000	8.3110	28.3760	0
17/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	83010.0000	283660.0000	8.3010	28.3660	0
17/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 07-November-24			GOVI	973.9070	994.4370	973.9070	994.4370	0
17/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	251270.0000	456570.0000	25.1270	45.6570	0
17/01/2024	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
17/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	251170.0000	456470.0000	25.1170	45.6470	0
17/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	251070.0000	456370.0000	25.1070	45.6370	0
17/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GOVI On 06-February-25			GOVI	994.7970	1015.7630	994.7970	1,015.7630	0
17/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	227970.0000	437630.0000	22.7970	43.7630	0
17/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/01/2024	IGOV On 01-February-24			Index Future	343.9440	344.7550	343.9440	344.7550	606
17/01/2024	IGOV On 02-May-24			Index Future	351.5890	352.4190	351.5890	352.4190	16
17/01/2024	IGOV On 01-August-24			Index Future	359.4370	360.2850	359.4370	360.2850	0
17/01/2024	IGOV On 07-November-24			Index Future	367.9150	368.7820	367.9150	368.7820	0
17/01/2024	IGOV On 06-February-25			Index Future	375.8870	376.7700	375.8870	376.7700	0
17/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.3770	91.6000	91.6230	0
17/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3380	8.3450	91.6620	91.6550	0
17/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3080	8.3280	91.6920	91.6720	0
17/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2500	8.2480	91.7500	91.7520	0
17/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2200	8.2170	91.7800	91.7830	0
17/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.0700	8.0880	91.9300	91.9120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1000	8.1000	91.9000	8.1000	0
17/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.8570	92.1600	92.1430	0
17/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.4900	7.5380	92.5100	92.4620	0
17/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.3500	7.4300	92.6500	92.5700	0
17/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.2690	7.3460	92.7310	92.6540	0
17/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.2200	7.2900	92.7800	92.7100	0
17/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.3600	7.4090	92.6400	92.5910	0
17/01/2024	R035 On 01-February-24			Bond Future	11.5079	11.5014	87.6425	87.6778	21,534
17/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1.2300	1.8300	0.0012	0.0018	400
17/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5044.5700	5009.8200	5.0446	5.0098	0
17/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	115.6300	133.3200	0.1156	0.1333	400
17/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2268.6700	2251.0100	2.2687	2.2510	0
17/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3592.7200	3633.0500	3.5927	3.6331	0
17/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	37.4100	42.3900	0.0374	0.0424	0
17/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3641.9900	3682.1500	3.6420	3.6822	0
17/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	35.3900	40.2000	0.0354	0.0402	0
17/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3691.3000	3731.3000	3.6913	3.7313	0
17/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	33.4700	38.1200	0.0335	0.0381	0
17/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9759.7500	9795.1100	9.7598	9.7951	0
17/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	400
17/01/2024	R035 On 02-May-24			Bond Future	11.6032	11.5964	85.0576	85.0940	161,782
17/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1020.9600	1041.3600	1.0210	1.0414	0
17/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3275.7600	3259.7200	3.2758	3.2597	0
17/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1040.5700	1061.1800	1.0406	1.0612	0
17/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3239.8000	3223.9700	3.2398	3.2240	0
17/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1060.2300	1081.0400	1.0602	1.0810	0
17/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3203.9500	3188.3200	3.2040	3.1883	0
17/01/2024	R035 On 01-August-24			Bond Future	11.7006	11.6936	86.9357	86.9724	0
17/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3080.6200	3107.7800	3.0806	3.1078	0
17/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2611.9900	2602.3800	2.6120	2.6024	0
17/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3110.3200	3137.6000	3.1103	3.1376	0
17/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2589.5300	2580.0400	2.5895	2.5800	0
17/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3140.4100	3167.7900	3.1404	3.1678	0
17/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2567.5000	2558.1100	2.5675	2.5581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R035 On 07-November-24			Bond Future	11.8263	11.8192	84.4471	84.4836	19,875
17/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4361.6500	4389.3000	4.3617	4.3893	0
17/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2618.0900	2609.1800	2.6181	2.6092	0
17/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4392.9300	4420.6500	4.3929	4.4207	0
17/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2599.4100	2590.5700	2.5994	2.5906	0
17/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4424.2900	4452.0900	4.4243	4.4521	0
17/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2580.8500	2572.0900	2.5809	2.5721	0
17/01/2024	R035 On 06-February-25			Bond Future	11.9581	11.9509	86.2541	86.2905	0
17/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4888.3500	4915.4000	4.8884	4.9154	0
17/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2655.3600	2646.0400	2.6554	2.6460	0
17/01/2024	R053 On 01-February-24			Bond Future	12.3534	12.3268	98.3439	98.5417	0
17/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4156.9800	4353.5600	4.1570	4.3536	0
17/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	109.9100	108.7000	0.1099	0.1087	0
17/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4220.3800	4417.1600	4.2204	4.4172	0
17/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	104.7900	103.7800	0.1048	0.1038	0
17/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4283.8800	4480.8500	4.2839	4.4809	0
17/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	99.8600	99.0400	0.0999	0.0990	0
17/01/2024	R053 On 02-May-24			Bond Future	12.4611	12.4335	94.6412	94.8437	5,189
17/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5476.5400	5633.3200	5.4765	5.6333	0
17/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1546.6400	1500.9300	1.5466	1.5009	0
17/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5525.6700	5682.9800	5.5257	5.6830	0
17/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1528.2500	1483.0700	1.5283	1.4831	0
17/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5574.9100	5732.7400	5.5749	5.7327	0
17/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1510.0700	1465.4100	1.5101	1.4654	0
17/01/2024	R053 On 01-August-24			Bond Future	12.5712	12.5426	96.7305	96.9370	0
17/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6541.2100	6688.4600	6.5412	6.6885	0
17/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2674.8700	2615.6500	2.6749	2.6157	0
17/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6586.7200	6734.4000	6.5867	6.7344	0
17/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2653.9200	2595.1300	2.6539	2.5951	0
17/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6632.3100	6780.4200	6.6323	6.7804	0
17/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2633.1500	2574.7900	2.6332	2.5748	0
17/01/2024	R053 On 07-November-24			Bond Future	12.7029	12.6732	93.1128	93.3229	0
17/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5426.0200	5550.1500	5.4260	5.5502	0
17/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4815.4300	4729.4600	4.8154	4.7295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5465.2900	5589.8700	5.4653	5.5899	0
17/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4785.0500	4699.5300	4.7851	4.6995	0
17/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5504.6700	5629.7000	5.5047	5.6297	0
17/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4754.8700	4669.8000	4.7549	4.6698	0
17/01/2024	R053 On 06-February-25			Bond Future	12.8348	12.8040	95.1031	95.3165	0
17/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6257.2800	6382.9800	6.2573	6.3830	0
17/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5534.4700	5446.7300	5.5345	5.4467	0
17/01/2024	R186 On 01-February-24			Bond Future	8.7904	8.7702	105.5838	105.6356	33,214
17/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1799.8400	1851.8700	1.7998	1.8519	0
17/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	3.9800	4.2100	0.0040	0.0042	0
17/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1824.6100	1876.6400	1.8246	1.8766	0
17/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	3.7200	3.9500	0.0037	0.0040	0
17/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1849.3800	1901.4100	1.8494	1.9014	0
17/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	3.4700	3.7000	0.0035	0.0037	0
17/01/2024	R186 On 02-May-24			Bond Future	8.7743	8.7516	107.9046	107.9580	73,490
17/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	82.3000	89.9100	0.0823	0.0899	0
17/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1952.9700	1907.1900	1.9530	1.9072	0
17/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	85.3200	93.1400	0.0853	0.0931	0
17/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1931.8700	1886.3000	1.9319	1.8863	0
17/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88.4300	96.4600	0.0884	0.0965	0
17/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1910.8600	1865.5000	1.9109	1.8655	0
17/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2354.1200	2402.6900	2.3541	2.4027	2,030
17/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	130.8600	126.0400	0.1309	0.1260	0
17/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3783.3800	3835.5100	3.7834	3.8355	0
17/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	37.5200	36.2600	0.0375	0.0363	2,030
17/01/2024	R186 On 01-August-24			Bond Future	8.7501	8.7250	104.9784	105.0324	0
17/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	873.1500	901.6700	0.8732	0.9017	0
17/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	1024.2300	998.7400	1.0242	0.9987	0
17/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	885.4900	914.2100	0.8855	0.9142	0
17/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	1014.9900	989.7000	1.0150	0.9897	0
17/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	897.5900	926.5200	0.8976	0.9265	0
17/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	1005.5100	980.4300	1.0055	0.9804	0
17/01/2024	R186 On 07-November-24			Bond Future	8.7437	8.7157	107.4258	107.4798	44,528
17/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1553.1100	1587.9400	1.5531	1.5879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	811.3000	792.1700	0.8113	0.7922	0
17/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1566.4000	1601.3500	1.5664	1.6014	0
17/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	805.4800	786.4700	0.8055	0.7865	0
17/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1579.3500	1614.4300	1.5794	1.6144	0
17/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	799.3300	780.4500	0.7993	0.7805	0
17/01/2024	R186 On 06-February-25			Bond Future	8.7550	8.7236	104.4094	104.4633	0
17/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1408.8900	1441.2900	1.4089	1.4413	0
17/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	938.6100	917.0900	0.9386	0.9171	0
17/01/2024	R202 On 01-February-24			Bond Future	259.1343	258.9944	259.1343	258.9944	5,010
17/01/2024	R202 On 02-May-24			Bond Future	264.8946	264.7525	264.8946	264.7525	4,398
17/01/2024	R202 On 01-August-24			Bond Future	265.7065	265.5597	265.7065	265.5597	0
17/01/2024	R202 On 07-November-24			Bond Future	271.9711	271.8176	271.9711	271.8176	6
17/01/2024	R202 On 06-February-25			Bond Future	272.6214	272.4615	272.6214	272.4615	0
17/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	5831.4200	5671.4900	5.8314	5.6715	0
17/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	R209 On 01-February-24			Bond Future	11.6458	11.6238	67.5664	67.6719	6,104
17/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2305.8700	2411.1300	2.3059	2.4111	0
17/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	88.0900	87.8600	0.0881	0.0879	0
17/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2347.1400	2452.5400	2.3471	2.4525	0
17/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	83.7200	83.6300	0.0837	0.0836	0
17/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2388.5400	2494.0700	2.3885	2.4941	0
17/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	79.5400	79.5800	0.0795	0.0796	0
17/01/2024	R209 On 02-May-24			Bond Future	11.7375	11.7147	65.8987	66.0068	8,081
17/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	681.0100	717.5500	0.6810	0.7176	0
17/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3438.5300	3366.9900	3.4385	3.3670	0
17/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	695.4100	732.4500	0.6954	0.7325	0
17/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3402.9700	3331.9300	3.4030	3.3319	0
17/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	710.0100	747.5400	0.7100	0.7475	0
17/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3367.6700	3297.1200	3.3677	3.2971	0
17/01/2024	R209 On 01-August-24			Bond Future	11.8318	11.8081	67.3536	67.4637	0
17/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2332.6700	2394.6100	2.3327	2.3946	0
17/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2574.2300	2526.0700	2.5742	2.5261	0
17/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2357.1100	2419.3900	2.3571	2.4194	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2551.9000	2504.0800	2.5519	2.5041	0
17/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2381.8800	2444.4900	2.3819	2.4445	0
17/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2529.9400	2482.4500	2.5299	2.4825	0
17/01/2024	R209 On 07-November-24			Bond Future	11.9467	11.9223	65.7669	65.8787	5,237
17/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3740.4600	3811.2900	3.7405	3.8113	0
17/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2550.2000	2509.1800	2.5502	2.5092	0
17/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3767.2400	3838.3200	3.7672	3.8383	0
17/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2532.3500	2491.5800	2.5324	2.4916	0
17/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3794.3200	3865.6400	3.7943	3.8656	0
17/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2514.8500	2474.3200	2.5149	2.4743	0
17/01/2024	R209 On 06-February-25			Bond Future	12.0635	12.0384	67.1738	67.2873	0
17/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4293.2400	4366.2100	4.2932	4.3662	0
17/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2627.4300	2586.9000	2.6274	2.5869	0
17/01/2024	R210 On 01-February-24			Bond Future	234.3274	234.2562	234.3274	234.2562	476
17/01/2024	R210 On 02-May-24			Bond Future	236.2758	236.2039	236.2758	236.2039	198
17/01/2024	R210 On 01-August-24			Bond Future	241.5491	241.4742	241.5491	241.4742	0
17/01/2024	R210 On 07-November-24			Bond Future	243.8970	243.8173	243.8970	243.8173	60
17/01/2024	R210 On 06-February-25			Bond Future	249.1771	249.0930	249.1771	249.0930	0
17/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9567.1200	9483.0200	9.5671	9.4830	0
17/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2024	R213 On 01-February-24			Bond Future	10.3379	10.3002	86.6243	86.7907	21,975
17/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5733.4700	5899.9200	5.7335	5.8999	0
17/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.7400	0.8000	0.0007	0.0008	0
17/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5773.6600	5940.1100	5.7737	5.9401	0
17/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.7000	0.7600	0.0007	0.0008	0
17/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5813.8200	5980.2700	5.8138	5.9803	0
17/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.6600	0.7200	0.0007	0.0007	0
17/01/2024	R213 On 02-May-24			Bond Future	10.4016	10.3620	84.9701	85.1405	11,822
17/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1295.8400	1382.1400	1.2958	1.3821	0
17/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1819.7100	1735.6100	1.8197	1.7356	0
17/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1316.4800	1403.5400	1.3165	1.4035	0
17/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1797.1200	1713.7800	1.7971	1.7138	0
17/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1337.1100	1424.9500	1.3371	1.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1774.5400	1691.9800	1.7745	1.6920	0
17/01/2024	R213 On 01-August-24			Bond Future	10.4660	10.4245	86.8463	87.0200	0
17/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3068.4200	3184.0800	3.0684	3.1841	0
17/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1441.7500	1383.7200	1.4418	1.3837	0
17/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3095.3500	3211.4800	3.0954	3.2115	0
17/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1427.9100	1370.3500	1.4279	1.3704	0
17/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3122.3800	3238.9700	3.1224	3.2390	0
17/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1414.2000	1357.1000	1.4142	1.3571	0
17/01/2024	R213 On 07-November-24			Bond Future	10.5599	10.5164	85.3102	85.4869	16,191
17/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4112.5100	4235.3100	4.1125	4.2353	0
17/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1529.5700	1475.6700	1.5296	1.4757	0
17/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4139.6400	4262.8000	4.1396	4.2628	0
17/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1517.7400	1464.2000	1.5177	1.4642	0
17/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4167.1100	4290.6200	4.1671	4.2906	0
17/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1506.2800	1453.0900	1.5063	1.4531	0
17/01/2024	R213 On 06-February-25			Bond Future	10.6639	10.6182	87.1366	87.3161	0
17/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4357.5200	4480.1700	4.3575	4.4802	0
17/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1717.5000	1660.6400	1.7175	1.6606	0
17/01/2024	R214 On 01-February-24			Bond Future	12.1326	12.1060	62.6424	62.7713	5,809
17/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	704.3500	794.9200	0.7044	0.7949	0
17/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	668.8500	630.5100	0.6689	0.6305	0
17/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	729.7500	821.7100	0.7298	0.8217	0
17/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	646.0700	609.1200	0.6461	0.6091	0
17/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	755.7100	849.0300	0.7557	0.8490	0
17/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	623.9000	588.3100	0.6239	0.5883	0
17/01/2024	R214 On 02-May-24			Bond Future	12.2278	12.2001	60.7152	60.8472	21,048
17/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	451.1800	483.6400	0.4512	0.4836	0
17/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4292.3800	4192.8500	4.2924	4.1929	0
17/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	461.8700	494.8600	0.4619	0.4949	0
17/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4250.6300	4151.6300	4.2506	4.1516	0
17/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	472.6500	506.1700	0.4727	0.5062	0
17/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4209.0300	4110.5600	4.2090	4.1106	0
17/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1589.1700	1660.6100	1.5892	1.6606	10,000
17/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2106.4200	2045.8700	2.1064	2.0459	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1636.8900	1709.4800	1.6369	1.7095	6,610
17/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2057.6300	1998.2300	2.0576	1.9982	0
17/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3774.2000	3879.8900	3.7742	3.8799	0
17/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	831.0000	804.7000	0.8310	0.8047	16,610
17/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6047.7700	6168.6600	6.0478	6.1687	0
17/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	352.1300	341.0300	0.3521	0.3410	16,610
17/01/2024	R214 On 01-August-24			Bond Future	12.3245	12.2959	62.0558	62.1904	0
17/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2189.1400	2259.6600	2.1891	2.2597	0
17/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2971.1400	2907.1300	2.9711	2.9071	0
17/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2212.8200	2283.7500	2.2128	2.2838	0
17/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2946.8200	2883.2200	2.9468	2.8832	0
17/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2236.4300	2307.7800	2.2364	2.3078	0
17/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2922.4900	2859.3100	2.9225	2.8593	0
17/01/2024	R214 On 07-November-24			Bond Future	12.4447	12.4152	60.1955	60.3324	0
17/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3571.0600	3653.8500	3.5711	3.6539	0
17/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2857.7000	2803.5600	2.8577	2.8036	0
17/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3597.2200	3680.3200	3.5972	3.6803	0
17/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2838.3900	2784.5600	2.8384	2.7846	0
17/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3623.4600	3706.8600	3.6235	3.7069	0
17/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2819.2000	2765.6700	2.8192	2.7657	0
17/01/2024	R214 On 06-February-25			Bond Future	12.5680	12.5375	61.4835	61.6226	0
17/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4008.3800	4091.1300	4.0084	4.0911	0
17/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3365.5200	3309.1200	3.3655	3.3091	0
17/01/2024	R248 On 01-February-24			Bond Future	12.3239	12.3176	76.4617	76.4982	35,052
17/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	2.9000	4.1200	0.0029	0.0041	0
17/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5080.9100	5045.5800	5.0809	5.0456	0
17/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	393.0300	428.1300	0.3930	0.4281	0
17/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1474.9200	1473.4700	1.4749	1.4735	0
17/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	411.9100	447.7600	0.4119	0.4478	0
17/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1434.2300	1433.5300	1.4342	1.4335	0
17/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	431.4000	467.9700	0.4314	0.4680	0
17/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1394.2300	1394.2500	1.3942	1.3943	0
17/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	768.9500	814.0000	0.7690	0.8140	0
17/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	907.7700	916.2700	0.9078	0.9163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4297.7100	4338.3900	4.2977	4.3384	0
17/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	26.0600	30.1900	0.0261	0.0302	0
17/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5659.2100	5697.1600	5.6592	5.6972	0
17/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	5.6400	7.0400	0.0056	0.0070	0
17/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8224.1200	8260.7700	8.2241	8.2608	0
17/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.2100	0.3100	0.0002	0.0003	0
17/01/2024	R248 On 02-May-24			Bond Future	12.4259	12.4193	73.6946	73.7322	210,647
17/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	293.1200	302.5600	0.2931	0.3026	0
17/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6614.9100	6586.7300	6.6149	6.5867	0
17/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	345.2000	355.7500	0.3452	0.3558	0
17/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6271.0100	6243.9400	6.2710	6.2439	0
17/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	354.5400	365.2800	0.3545	0.3653	0
17/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6214.6900	6187.8100	6.2147	6.1878	0
17/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	363.9700	374.9000	0.3640	0.3749	0
17/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6158.5600	6131.8700	6.1586	6.1319	0
17/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2190.1200	2219.8100	2.1901	2.2198	0
17/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2338.5300	2330.6000	2.3385	2.3306	0
17/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4924.3500	4962.0500	4.9244	4.9621	0
17/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	929.2900	929.3700	0.9293	0.9294	0
17/01/2024	R248 On 01-August-24			Bond Future	12.5299	12.5231	75.3217	75.3598	13,000
17/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2507.9800	2533.0800	2.5080	2.5331	0
17/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3825.0500	3812.0800	3.8251	3.8121	0
17/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2535.6000	2560.8400	2.5356	2.5608	0
17/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3794.4900	3781.6600	3.7945	3.7817	0
17/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2563.1500	2588.5100	2.5632	2.5885	0
17/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3763.9400	3751.2300	3.7639	3.7512	0
17/01/2024	R248 On 07-November-24			Bond Future	12.6583	12.6515	72.6257	72.6637	0
17/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4261.1800	4288.8700	4.2612	4.2889	0
17/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3592.9300	3582.6100	3.5929	3.5826	0
17/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4292.3200	4320.1000	4.2923	4.3201	0
17/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3569.6400	3559.4100	3.5696	3.5594	0
17/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4323.2800	4351.1500	4.3233	4.3512	0
17/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3546.2500	3536.1100	3.5463	3.5361	0
17/01/2024	R248 On 06-February-25			Bond Future	12.7900	12.7830	74.1792	74.2171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4249.6400	4274.9600	4.2496	4.2750	0
17/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4686.8700	4674.2300	4.6869	4.6742	0
17/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0