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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
19/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	2025 On 01-February-24			Bond Future	176.3943	176.4023	176.3943	176.4023	10,358
19/01/2024	2025 On 02-May-24			Bond Future	180.2988	180.3232	180.2988	180.3232	4,075
19/01/2024	2025 On 01-August-24			Bond Future	182.4734	182.5063	182.4734	182.5063	0
19/01/2024	2025 On 07-November-24			Bond Future	186.7619	186.8105	186.7619	186.8105	75
19/01/2024	2029 On 01-February-24			Bond Future	129.2446	129.1316	129.2446	129.1316	4,320
19/01/2024	2029 On 02-May-24			Bond Future	130.7368	130.6331	130.7368	130.6331	7,075
19/01/2024	2029 On 01-August-24			Bond Future	133.6492	133.5488	133.6492	133.5488	728
19/01/2024	2029 On 07-November-24			Bond Future	135.3851	135.2933	135.3851	135.2933	66
19/01/2024	2029 On 06-February-25			Bond Future	138.3163	138.2233	138.3163	138.2233	0
19/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5916.3400	5823.2900	5.9163	5.8233	0
19/01/2024	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
19/01/2024	2030 On 01-February-24			Bond Future	9.7576	9.7881	92.3025	92.1735	45,116
19/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	152.3400	135.8800	0.1523	0.1359	400
19/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	950.3900	1062.9000	0.9504	1.0629	0
19/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	825.3200	758.3400	0.8253	0.7583	500
19/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	266.8600	328.8500	0.2669	0.3289	0
19/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	947.7900	874.2500	0.9478	0.8743	1,360
19/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	221.5100	276.9400	0.2215	0.2769	0
19/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1177.1000	1092.9300	1.1771	1.0929	500
19/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	158.0500	202.8500	0.1581	0.2029	0
19/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1421.3200	1327.7300	1.4213	1.3277	400
19/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	110.6700	146.0500	0.1107	0.1461	0
19/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1752.5200	1648.9300	1.7525	1.6489	200
19/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	68.6600	94.0400	0.0687	0.0940	0
19/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2647.4400	2527.9900	2.6474	2.5280	500
19/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	18.4700	27.9900	0.0185	0.0280	0
19/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5076.8200	4948.2300	5.0768	4.9482	0
19/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.3600	0.7400	0.0004	0.0007	700
19/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6288.2100	6159.3000	6.2882	6.1593	0
19/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	1,360
19/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6443.0100	6314.0900	6.4430	6.3141	0
19/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
19/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6481.6500	6352.7200	6.4817	6.3527	0
19/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
19/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6520.2800	6391.3500	6.5203	6.3914	0
19/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
19/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7971.9400	7842.9800	7.9719	7.8430	0
19/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	200
19/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8348.8100	8219.8400	8.3488	8.2198	0
19/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8386.3800	8257.4100	8.3864	8.2574	0
19/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9281.7600	9152.7900	9.2818	9.1528	0
19/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
19/01/2024	2030 On 02-May-24			Bond Future	9.8074	9.8375	94.3228	94.1995	128,398

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1117.4200	1070.7500	1.1174	1.0708	1,000
19/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1723.8500	1800.5000	1.7239	1.8005	0
19/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1416.4500	1361.3300	1.4165	1.3613	0
19/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1405.7600	1473.9600	1.4058	1.4740	0
19/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1437.9700	1382.2900	1.4380	1.3823	0
19/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1386.3200	1453.9600	1.3863	1.4540	0
19/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1459.6700	1403.4300	1.4597	1.4034	0
19/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1367.0800	1434.1600	1.3671	1.4342	0
19/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2272.7900	2198.5900	2.2728	2.1986	1,000
19/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	841.8400	890.9600	0.8418	0.8910	0
19/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3661.2100	3566.7800	3.6612	3.5668	500
19/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	404.7400	433.6300	0.4047	0.4336	0
19/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4325.4500	4224.4300	4.3255	4.2244	1,080
19/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	289.5400	311.8400	0.2895	0.3118	0
19/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5362.3500	5253.8000	5.3624	5.2538	500
19/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	173.1800	187.9500	0.1732	0.1880	0
19/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8282.4900	8163.1200	8.2825	8.1631	0
19/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	35.7800	39.7300	0.0358	0.0397	1,000
19/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9843.1600	9721.3200	9.8432	9.7213	0
19/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	11.2100	12.6900	0.0112	0.0127	1,080
19/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12517.8800	12394.7500	12.5179	12.3948	0
19/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1.0700	1.2600	0.0011	0.0013	500
19/01/2024	2030 On 01-August-24			Bond Future	9.8589	9.8897	92.3959	92.2741	0
19/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3104.2000	3027.9000	3.1042	3.0279	0
19/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1108.9900	1154.5700	1.1090	1.1546	0
19/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3131.1900	3054.5400	3.1312	3.0545	0
19/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1097.4900	1142.7200	1.0975	1.1427	0
19/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3158.2700	3081.2800	3.1583	3.0813	0
19/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1086.0900	1130.9800	1.0861	1.1310	0
19/01/2024	2030 On 07-November-24			Bond Future	9.9250	9.9558	94.5425	94.4253	1,652
19/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4272.8100	4194.8700	4.2728	4.1949	0
19/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1234.1900	1273.4200	1.2342	1.2734	0
19/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4299.6200	4221.4500	4.2996	4.2215	0
19/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1224.4900	1263.4900	1.2245	1.2635	0

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19/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4326.4800	4248.0700	4.3265	4.2481	0
19/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1214.8700	1253.6300	1.2149	1.2536	0
19/01/2024	2030 On 06-February-25			Bond Future	9.9988	10.0315	92.5566	92.4373	0
19/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4021.9100	3946.9200	4.0219	3.9469	0
19/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1571.3900	1615.6500	1.5714	1.6157	0
19/01/2024	2032 On 01-February-24			Bond Future	10.6318	10.6727	90.1159	89.9153	26,845
19/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	1.2100	0.9900	0.0012	0.0010	1,200
19/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3123.0700	3323.4200	3.1231	3.3234	0
19/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	493.3300	430.2800	0.4933	0.4303	500
19/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	698.6800	836.2000	0.6987	0.8362	0
19/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	985.8900	881.1900	0.9859	0.8812	1,200
19/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	359.5700	455.4400	0.3596	0.4554	0
19/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1053.8600	944.4100	1.0539	0.9444	200
19/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	330.3800	421.5000	0.3304	0.4215	0
19/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1305.8500	1180.6000	1.3059	1.1806	0
19/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	243.4000	318.7200	0.2434	0.3187	17,000
19/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1497.6800	1362.1000	1.4977	1.3621	8,500
19/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	194.1600	259.1500	0.1942	0.2592	0
19/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2289.1900	2122.8600	2.2892	2.1229	500
19/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	77.5900	111.8300	0.0776	0.1118	0
19/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3362.7700	3175.3100	3.3628	3.1753	0
19/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	21.8900	35.0000	0.0219	0.0350	17,000
19/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3453.7400	3265.2000	3.4537	3.2652	0
19/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	19.6400	31.6700	0.0196	0.0317	8,500
19/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4365.3000	4169.6100	4.3653	4.1696	0
19/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	6.3800	11.2600	0.0064	0.0113	8,500
19/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5272.3600	5073.6000	5.2724	5.0736	0
19/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	1.9200	3.7300	0.0019	0.0037	200
19/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5632.5500	5433.1700	5.6326	5.4332	0
19/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	1.1800	2.3700	0.0012	0.0024	0
19/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5677.4500	5478.0100	5.6775	5.4780	0
19/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	1.1100	2.2400	0.0011	0.0022	0
19/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5722.3200	5522.8300	5.7223	5.5228	0
19/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	1.0400	2.1200	0.0010	0.0021	0

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19/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6391.8800	6191.8000	6.3919	6.1918	0
19/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.4100	0.9000	0.0004	0.0009	0
19/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8573.8700	8373.3300	8.5739	8.3733	0
19/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	200
19/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9086.0700	8885.5100	9.0861	8.8855	0
19/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,200
19/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9551.7200	9351.1600	9.5517	9.3512	0
19/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	500
19/01/2024	2032 On 02-May-24			Bond Future	10.7091	10.7503	87.9267	87.7298	143,644
19/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1001.5400	940.6400	1.0015	0.9406	1,000
19/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2696.5900	2832.5200	2.6966	2.8325	0
19/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1362.6000	1286.7500	1.3626	1.2868	0
19/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2178.5000	2299.4800	2.1785	2.2995	0
19/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1384.7500	1308.0500	1.3848	1.3081	0
19/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2152.1300	2272.2600	2.1521	2.2723	0
19/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1407.0900	1329.5400	1.4071	1.3295	0
19/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2126.0000	2245.2800	2.1260	2.2453	0
19/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1429.8300	1351.4300	1.4298	1.3514	500
19/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2100.2900	2218.7200	2.1003	2.2187	0
19/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1475.7100	1395.6100	1.4757	1.3956	500
19/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2049.3900	2166.1200	2.0494	2.1661	0
19/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1617.9300	1532.7300	1.6179	1.5327	1,550
19/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1902.0900	2013.7200	1.9021	2.0137	0
19/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2170.6300	2067.8800	2.1706	2.0679	1,000
19/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1451.1500	1545.2300	1.4512	1.5452	0
19/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2864.8600	2744.1500	2.8649	2.7442	500
19/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1063.1900	1139.3100	1.0632	1.1393	0
19/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3258.7900	3129.5100	3.2588	3.1295	0
19/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	899.4800	967.0300	0.8995	0.9670	500
19/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3740.8000	3602.3100	3.7408	3.6023	1,550
19/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	736.8700	795.2100	0.7369	0.7952	0
19/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5450.1700	5287.7600	5.4502	5.2878	0
19/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	372.5600	406.9800	0.3726	0.4070	500
19/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9785.3600	9595.5000	9.7854	9.5955	0

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19/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	53.8400	60.8100	0.0538	0.0608	1,000
19/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10898.7300	10705.9000	10.8987	10.7059	0
19/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	27.9200	31.9200	0.0279	0.0319	500
19/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11570.0900	11376.0500	11.5701	11.3761	0
19/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	18.3400	21.1300	0.0183	0.0211	1,550
19/01/2024	2032 On 01-August-24			Bond Future	10.7886	10.8308	89.8642	89.6668	0
19/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3275.4300	3160.9800	3.2754	3.1610	0
19/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1695.5900	1778.5300	1.6956	1.7785	0
19/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3304.7400	3189.7100	3.3047	3.1897	0
19/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1679.1900	1761.5500	1.6792	1.7616	0
19/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3334.4000	3218.8100	3.3344	3.2188	0
19/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1663.1700	1744.9700	1.6632	1.7450	0
19/01/2024	2032 On 07-November-24			Bond Future	10.8921	10.9349	87.7853	87.5905	1,526
19/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4407.3000	4285.8200	4.4073	4.2858	0
19/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1826.1600	1899.4700	1.8262	1.8995	0
19/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4437.1400	4315.2400	4.4371	4.3152	0
19/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1812.2100	1885.1000	1.8122	1.8851	0
19/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4467.3400	4345.0300	4.4673	4.3450	0
19/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1798.6600	1871.1400	1.7987	1.8711	0
19/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4925.7300	4797.3500	4.9257	4.7974	1,615
19/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1604.1800	1670.5900	1.6042	1.6706	0
19/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10714.4100	10539.4100	10.7144	10.5394	0
19/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	354.5300	374.3200	0.3545	0.3743	1,615
19/01/2024	2032 On 06-February-25			Bond Future	11.0002	11.0451	89.6633	89.4647	0
19/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4914.1900	4785.4800	4.9142	4.7855	0
19/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1798.6500	1868.6200	1.7987	1.8686	0
19/01/2024	2033 On 01-February-24			Bond Future	122.3498	122.3293	122.3498	122.3293	3,659
19/01/2024	2033 On 02-May-24			Bond Future	123.5928	123.5829	123.5928	123.5829	1,160
19/01/2024	2033 On 01-August-24			Bond Future	126.3461	126.3414	126.3461	126.3414	5,737
19/01/2024	2033 On 07-November-24			Bond Future	127.8129	127.8184	127.8129	127.8184	0
19/01/2024	2033 On 06-February-25			Bond Future	130.5805	130.5867	130.5805	130.5867	0
19/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5640.4800	5646.7000	5.6405	5.6467	0
19/01/2024	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
19/01/2024	2037 On 01-February-24			Bond Future	11.8801	11.9213	78.0430	77.8188	81,580
19/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1438.2500	1303.0100	1.4383	1.3030	2,500
19/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	305.3800	394.3000	0.3054	0.3943	0
19/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2397.7100	2216.6900	2.3977	2.2167	0
19/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	102.9000	146.0400	0.1029	0.1460	0
19/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2444.5500	2261.9200	2.4446	2.2619	0
19/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	97.5400	139.0700	0.0975	0.1391	0
19/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2491.5600	2307.3600	2.4916	2.3074	0
19/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	92.4000	132.3600	0.0924	0.1324	0
19/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5435.6900	5213.5000	5.4357	5.2135	0
19/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	2.0000	3.9700	0.0020	0.0040	2,500
19/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10103.3300	9879.1700	10.1033	9.8792	0
19/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
19/01/2024	2037 On 02-May-24			Bond Future	11.9869	12.0283	79.7512	79.5292	61,863
19/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	801.3400	749.1600	0.8013	0.7492	0
19/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3876.4700	4046.2400	3.8765	4.0462	0
19/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	818.0200	765.0200	0.8180	0.7650	0
19/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3836.4000	4005.3500	3.8364	4.0054	0
19/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	834.7800	780.9500	0.8348	0.7810	0
19/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3796.4600	3964.5800	3.7965	3.9646	0
19/01/2024	2037 On 01-August-24			Bond Future	12.0989	12.1413	77.2528	77.0294	72,241
19/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2802.7700	2696.2100	2.8028	2.6962	0
19/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2849.4700	2966.2700	2.8495	2.9663	0
19/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2831.2800	2724.0600	2.8313	2.7241	0
19/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2825.2100	2941.3500	2.8252	2.9414	0
19/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2859.9200	2752.0400	2.8599	2.7520	1,383
19/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2801.1300	2916.6100	2.8011	2.9166	0
19/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6463.2600	6297.7600	6.4633	6.2978	0
19/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1100.4000	1158.2600	1.1004	1.1583	1,383
19/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8969.2400	8781.8500	8.9692	8.7819	0
19/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	614.9400	650.9100	0.6149	0.6509	1,383
19/01/2024	2037 On 07-November-24			Bond Future	12.2257	12.2687	79.0468	78.8246	9,175
19/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4578.1500	4452.1900	4.5782	4.4522	0
19/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2824.6200	2920.8700	2.8246	2.9209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4609.1900	4482.7500	4.6092	4.4828	0
19/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2805.6100	2901.3800	2.8056	2.9014	0
19/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4640.2900	4513.3900	4.6403	4.5134	0
19/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2786.7000	2882.0100	2.7867	2.8820	0
19/01/2024	2037 On 06-February-25			Bond Future	12.3553	12.4000	76.4777	76.2510	0
19/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5167.3700	5036.5300	5.1674	5.0365	0
19/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3150.3800	3246.2100	3.1504	3.2462	0
19/01/2024	2038 On 01-February-24			Bond Future	131.3574	131.3350	131.3574	131.3350	1,020
19/01/2024	2038 On 02-May-24			Bond Future	134.2651	134.2542	134.2651	134.2542	4,193
19/01/2024	2038 On 01-August-24			Bond Future	135.1839	135.1787	135.1839	135.1787	0
19/01/2024	2038 On 07-November-24			Bond Future	138.3604	138.3662	138.3604	138.3662	0
19/01/2024	2038 On 06-February-25			Bond Future	139.2312	139.2379	139.2312	139.2379	0
19/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4001.2100	4007.9200	4.0012	4.0079	0
19/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	2040 On 01-February-24			Bond Future	12.2310	12.2722	77.6887	77.4537	26,882
19/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	992.6700	890.1900	0.9927	0.8902	0
19/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	600.1100	732.6500	0.6001	0.7327	0
19/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1096.1100	985.5000	1.0961	0.9855	0
19/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	533.8700	658.2800	0.5339	0.6583	0
19/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1131.7800	1018.4600	1.1318	1.0185	0
19/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	513.1100	634.8100	0.5131	0.6348	0
19/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1167.9500	1051.9400	1.1680	1.0519	0
19/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	492.9100	611.9200	0.4929	0.6119	0
19/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3709.5200	3492.4900	3.7095	3.4925	0
19/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	31.4800	49.4700	0.0315	0.0495	0
19/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8682.0400	8447.0700	8.6820	8.4471	0
19/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
19/01/2024	2040 On 02-May-24			Bond Future	12.3441	12.3856	79.3891	79.1561	124,684
19/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	548.9400	509.4400	0.5489	0.5094	0
19/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4914.9200	5108.4500	4.9149	5.1085	0
19/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	561.7800	521.5400	0.5618	0.5215	0
19/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4866.5700	5059.3600	4.8666	5.0594	0
19/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	574.9600	533.9600	0.5750	0.5340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4818.6400	5010.6700	4.8186	5.0107	0
19/01/2024	2040 On 01-August-24			Bond Future	12.4626	12.5052	76.6324	76.3976	2,992
19/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2620.4600	2517.4500	2.6205	2.5175	0
19/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3414.9500	3546.7000	3.4150	3.5467	0
19/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2648.7300	2545.0200	2.6487	2.5450	0
19/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3387.0900	3518.1400	3.3871	3.5181	0
19/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2676.9200	2572.5200	2.6769	2.5725	0
19/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3359.2200	3489.5800	3.3592	3.4896	0
19/01/2024	2040 On 07-November-24			Bond Future	12.5957	12.6389	78.4118	78.1779	8,697
19/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4471.6700	4343.8100	4.4717	4.3438	0
19/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3163.4800	3269.5000	3.1635	3.2695	0
19/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4503.3200	4374.9500	4.5033	4.3750	0
19/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3142.3200	3247.8300	3.1423	3.2478	0
19/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4535.0500	4406.1700	4.5351	4.4062	0
19/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3121.3000	3226.3000	3.1213	3.2263	0
19/01/2024	2040 On 06-February-25			Bond Future	12.7311	12.7759	75.5782	75.3396	0
19/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4936.4700	4806.9000	4.9365	4.8069	0
19/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3783.6900	3892.7200	3.7837	3.8927	0
19/01/2024	2044 On 01-February-24			Bond Future	12.3306	12.3718	73.7598	73.5243	22,524
19/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	598.7500	529.9600	0.5988	0.5300	0
19/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	947.0600	1113.7800	0.9471	1.1138	0
19/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	624.5700	553.2400	0.6246	0.5532	0
19/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	915.1700	1079.3500	0.9152	1.0794	0
19/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	651.0000	577.1000	0.6510	0.5771	0
19/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	883.9700	1045.5800	0.8840	1.0456	0
19/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3703.2300	3484.9600	3.7032	3.4850	0
19/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	29.5200	46.7600	0.0295	0.0468	15,000
19/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4972.9500	4742.4100	4.9730	4.7424	0
19/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	6.1600	11.1300	0.0062	0.0111	5,000
19/01/2024	2044 On 02-May-24			Bond Future	12.4406	12.4822	75.3742	75.1403	71,916
19/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	509.8400	473.0100	0.5098	0.4730	0
19/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5208.4800	5405.5500	5.2085	5.4056	0
19/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	522.0700	484.5300	0.5221	0.4845	0
19/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5158.1900	5354.5500	5.1582	5.3546	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	534.5100	496.2400	0.5345	0.4962	0
19/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5108.1900	5303.8200	5.1082	5.3038	0
19/01/2024	2044 On 01-August-24			Bond Future	12.5557	12.5983	72.6542	72.4184	26,240
19/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2241.1100	2147.0100	2.2411	2.1470	0
19/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3798.8500	3940.5400	3.7989	3.9405	0
19/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2267.1700	2172.3400	2.2672	2.1723	0
19/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3767.4400	3908.4000	3.7674	3.9084	0
19/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2293.3700	2197.8300	2.2934	2.1978	0
19/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3736.2300	3876.4800	3.7362	3.8765	0
19/01/2024	2044 On 07-November-24			Bond Future	12.6843	12.7276	74.3411	74.1058	0
19/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4460.9900	4333.6500	4.4610	4.3337	0
19/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3300.0700	3408.0300	3.3001	3.4080	0
19/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4492.3900	4364.5500	4.4924	4.3646	0
19/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3278.4000	3385.8600	3.2784	3.3859	0
19/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4523.6000	4395.2500	4.5236	4.3953	0
19/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3256.6100	3363.5600	3.2566	3.3636	0
19/01/2024	2044 On 06-February-25			Bond Future	12.8147	12.8596	71.5457	71.3056	0
19/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4894.3000	4764.0800	4.8943	4.7641	0
19/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3807.7500	3917.6200	3.8078	3.9176	0
19/01/2024	2046 On 01-February-24			Bond Future	114.9177	115.4243	114.9177	115.4243	11,523
19/01/2024	2046 On 02-May-24			Bond Future	115.3109	115.8391	115.3109	115.8391	15,355
19/01/2024	2046 On 01-August-24			Bond Future	117.8795	118.4247	117.8795	118.4247	0
19/01/2024	2046 On 07-November-24			Bond Future	118.4411	119.0087	118.4411	119.0087	0
19/01/2024	2046 On 06-February-25			Bond Future	121.0045	121.5850	121.0045	121.5850	0
19/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	6994.5100	7575.0100	6.9945	7.5750	0
19/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	2050 On 01-February-24			Bond Future	114.5722	114.3569	114.5722	114.3569	9,650
19/01/2024	2050 On 02-May-24			Bond Future	117.1083	116.8987	117.1083	116.8987	13,039
19/01/2024	2050 On 01-August-24			Bond Future	117.4097	117.2005	117.4097	117.2005	0
19/01/2024	2050 On 07-November-24			Bond Future	120.1686	119.9640	120.1686	119.9640	0
19/01/2024	2050 On 06-February-25			Bond Future	120.4018	120.1934	120.4018	120.1934	0
19/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	4801.7800	4593.3700	4.8018	4.5934	0
19/01/2024	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
19/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	AL37 On 01-February-24			Index Future	945.2570	943.9940	945.2570	943.9940	0
19/01/2024	AL37 On 02-May-24			Index Future	965.9470	964.7430	965.9470	964.7430	0
19/01/2024	AL37 On 01-August-24			Index Future	987.2380	986.0490	987.2380	986.0490	0
19/01/2024	AL37 On 07-November-24			Index Future	1010.2060	1009.0720	1010.2060	1,009.0720	0
19/01/2024	AL37 On 06-February-25			Index Future	1031.8720	1030.7200	1031.8720	1,030.7200	0
19/01/2024	AL7T On 01-February-24			Index Future	1094.1960	1091.6520	1094.1960	1,091.6520	0
19/01/2024	AL7T On 02-May-24			Index Future	1118.1450	1115.6460	1118.1450	1,115.6460	0
19/01/2024	AL7T On 01-August-24			Index Future	1142.7910	1140.2860	1142.7910	1,140.2860	0
19/01/2024	AL7T On 07-November-24			Index Future	1169.3790	1166.9090	1169.3790	1,166.9090	0
19/01/2024	AL7T On 06-February-25			Index Future	1194.4580	1191.9430	1194.4580	1,191.9430	0
19/01/2024	ALBI On 01-February-24			Index Future	946.1070	944.0500	946.1070	944.0500	84
19/01/2024	ALBI On 02-May-24			Index Future	966.8150	964.8000	966.8150	964.8000	20
19/01/2024	ALBI On 01-August-24			Index Future	988.1250	986.1080	988.1250	986.1080	0
19/01/2024	ALBI On 07-November-24			Index Future	1011.1140	1009.1320	1011.1140	1,009.1320	0
19/01/2024	ALBI On 06-February-25			Index Future	1032.8000	1030.7810	1032.8000	1,030.7810	0
19/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	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
19/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	ES33 On 01-February-24			Bond Future	12.2448	12.2863	76.5742	76.3864	0
19/01/2024	ES33 On 02-May-24			Bond Future	12.3755	12.4173	74.4708	74.2857	0
19/01/2024	ES33 On 01-August-24			Bond Future	12.5096	12.5525	76.1296	75.9435	0
19/01/2024	ES33 On 07-November-24			Bond Future	12.6775	12.7211	74.1146	73.9302	0
19/01/2024	ES33 On 06-February-25			Bond Future	12.8515	12.8970	75.7162	75.5280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1984.5800	1796.4500	1.9846	1.7965	0
19/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	ES42 On 01-February-24			Bond Future	12.9190	12.9555	71.6745	71.4862	0
19/01/2024	ES42 On 02-May-24			Bond Future	13.0506	13.0873	68.9986	68.8126	0
19/01/2024	ES42 On 01-August-24			Bond Future	13.1829	13.2205	70.5351	70.3479	0
19/01/2024	ES42 On 07-November-24			Bond Future	13.3429	13.3809	67.9228	67.7369	0
19/01/2024	ES42 On 06-February-25			Bond Future	13.5003	13.5399	69.3884	69.1986	0
19/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	994.9300	805.1400	0.9949	0.8051	0
19/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-February-24			GOVI	932.6350	930.6080	932.6350	930.6080	399
19/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	526550.0000	506280.0000	52.6550	50.6280	0
19/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	526450.0000	506180.0000	52.6450	50.6180	0
19/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	526350.0000	506080.0000	52.6350	50.6080	0
19/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 02-May-24			GOVI	953.0480	951.0620	953.0480	951.0620	327
19/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	20780.0000	920.0000	2.0780	0.0920	0
19/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	20680.0000	820.0000	2.0680	0.0820	0
19/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	20580.0000	720.0000	2.0580	0.0720	0
19/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-August-24			GOVI	974.0550	972.0670	974.0550	972.0670	0
19/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	306850.0000	286970.0000	30.6850	28.6970	0
19/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	306750.0000	286870.0000	30.6750	28.6870	0
19/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	306650.0000	286770.0000	30.6650	28.6770	0
19/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 07-November-24			GOVI	996.7170	994.7620	996.7170	994.7620	0
19/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	479370.0000	459820.0000	47.9370	45.9820	0
19/01/2024	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
19/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	479270.0000	459720.0000	47.9270	45.9720	0
19/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	479170.0000	459620.0000	47.9170	45.9620	0
19/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GOVI On 06-February-25			GOVI	1018.0940	1016.1030	1018.0940	1,016.1030	0
19/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	460940.0000	441030.0000	46.0940	44.1030	0
19/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/01/2024	IGOV On 01-February-24			Index Future	345.2350	345.3020	345.2350	345.3020	598
19/01/2024	IGOV On 02-May-24			Index Future	352.8770	352.9770	352.8770	352.9770	24
19/01/2024	IGOV On 01-August-24			Index Future	360.7390	360.8560	360.7390	360.8560	0
19/01/2024	IGOV On 07-November-24			Index Future	369.2200	369.3700	369.2200	369.3700	0
19/01/2024	IGOV On 06-February-25			Index Future	377.2180	377.3740	377.2180	377.3740	0
19/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
19/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3590	8.3600	91.6410	91.6400	0
19/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
19/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2600	8.2600	91.7400	91.7400	0
19/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1310	8.1300	91.8690	91.8700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1310	8.1300	91.8690	91.8700	0
19/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9120	7.9100	92.0880	92.0900	0
19/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6100	7.6100	92.3900	92.3900	0
19/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5840	7.5800	92.4160	92.4200	0
19/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3500	92.6500	92.6500	0
19/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.3840	7.3800	92.6160	92.6200	0
19/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4630	7.4600	92.5370	92.5400	0
19/01/2024	R035 On 01-February-24			Bond Future	11.4403	11.4816	88.0121	87.7864	21,460
19/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	1.2200	1.1400	0.0012	0.0011	400
19/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4674.9200	4900.5700	4.6749	4.9006	0
19/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	139.0800	121.1500	0.1391	0.1212	400
19/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1922.4800	2130.2800	1.9225	2.1303	0
19/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3940.5700	3725.3700	3.9406	3.7254	0
19/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	15.6200	26.1500	0.0156	0.0262	0
19/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3990.8700	3775.1500	3.9909	3.7752	0
19/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	14.6300	24.6400	0.0146	0.0246	0
19/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4041.1700	3824.9500	4.0412	3.8250	0
19/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	13.7000	23.2100	0.0137	0.0232	0
19/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10129.3900	9903.6600	10.1294	9.9037	0
19/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
19/01/2024	R035 On 02-May-24			Bond Future	11.5343	11.5758	85.4274	85.2045	162,356
19/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1131.8200	1062.1800	1.1318	1.0622	0
19/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3016.8000	3170.0700	3.0168	3.1701	0
19/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1152.9500	1082.3700	1.1530	1.0824	0
19/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2982.3600	3134.6900	2.9824	3.1347	0
19/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1174.1400	1102.6200	1.1741	1.1026	0
19/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2948.0400	3099.4300	2.9480	3.0994	0
19/01/2024	R035 On 01-August-24			Bond Future	11.6296	11.6720	87.3101	87.0860	0
19/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3273.2700	3155.6200	3.2733	3.1556	0
19/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2430.2100	2536.6400	2.4302	2.5366	0
19/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3304.0500	3185.7600	3.3041	3.1858	0
19/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2408.8300	2514.6200	2.4088	2.5146	0
19/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3335.2200	3216.2800	3.3352	3.2163	0
19/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2387.8800	2493.0200	2.3879	2.4930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R035 On 07-November-24			Bond Future	11.7533	11.7964	84.8237	84.6013	19,875
19/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4579.7000	4449.1300	4.5797	4.4491	0
19/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2459.4900	2551.3500	2.4595	2.5514	0
19/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4611.8100	4480.7500	4.6118	4.4808	0
19/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2441.6400	2533.0100	2.4416	2.5330	0
19/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4644.0000	4512.4500	4.6440	4.5125	0
19/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2423.9100	2514.7900	2.4239	2.5148	0
19/01/2024	R035 On 06-February-25			Bond Future	11.8820	11.9268	86.6389	86.4120	0
19/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5119.5400	4981.6400	5.1195	4.9816	0
19/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2501.7800	2590.7700	2.5018	2.5908	0
19/01/2024	R053 On 01-February-24			Bond Future	12.2757	12.3169	98.9252	98.6157	0
19/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4678.2400	4395.9400	4.6782	4.3959	0
19/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	49.8600	77.1000	0.0499	0.0771	0
19/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4744.0300	4460.5800	4.7440	4.4606	0
19/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	47.1300	73.2200	0.0471	0.0732	0
19/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4809.8400	4525.2800	4.8098	4.5253	0
19/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	44.5100	69.4900	0.0445	0.0695	0
19/01/2024	R053 On 02-May-24			Bond Future	12.3816	12.4233	95.2262	94.9189	5,189
19/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5871.9700	5661.5500	5.8720	5.6616	0
19/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1357.1200	1454.0300	1.3571	1.4540	0
19/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5922.8100	5711.5000	5.9228	5.7115	0
19/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1340.4400	1436.4600	1.3404	1.4365	0
19/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5973.7500	5761.5600	5.9738	5.7616	0
19/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1323.9600	1419.1000	1.3240	1.4191	0
19/01/2024	R053 On 01-August-24			Bond Future	12.4891	12.5318	97.3245	97.0144	0
19/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6918.8200	6719.7100	6.9188	6.7197	0
19/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2458.4200	2569.4500	2.4584	2.5695	0
19/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6965.6300	6765.8500	6.9656	6.7659	0
19/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2438.7700	2549.1300	2.4388	2.5491	0
19/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7012.5000	6812.0600	7.0125	6.8121	0
19/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2419.2800	2528.9800	2.4193	2.5290	0
19/01/2024	R053 On 07-November-24			Bond Future	12.6184	12.6618	93.7134	93.4038	0
19/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5742.3800	5577.6500	5.7424	5.5777	0
19/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4531.2600	4676.1100	4.5313	4.6761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5782.9400	5617.5500	5.7829	5.6176	0
19/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4502.1700	4646.3600	4.5022	4.6464	0
19/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5823.6000	5657.5500	5.8236	5.6576	0
19/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4473.2700	4616.8000	4.4733	4.6168	0
19/01/2024	R053 On 06-February-25			Bond Future	12.7467	12.7920	95.7166	95.4006	0
19/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6584.7800	6414.6100	6.5848	6.4146	0
19/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5248.4400	5394.3100	5.2484	5.3943	0
19/01/2024	R186 On 01-February-24			Bond Future	8.7351	8.7650	105.7255	105.6489	33,214
19/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1938.8400	1863.3500	1.9388	1.8634	0
19/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	1.3100	2.4200	0.0013	0.0024	0
19/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	1963.7700	1888.2100	1.9638	1.8882	0
19/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	1.2100	2.2500	0.0012	0.0023	0
19/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	1988.6900	1913.0700	1.9887	1.9131	0
19/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	1.1100	2.0900	0.0011	0.0021	0
19/01/2024	R186 On 02-May-24			Bond Future	8.7171	8.7461	108.0395	107.9710	79,550
19/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	95.6100	88.6000	0.0956	0.0886	0
19/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1831.3700	1892.9000	1.8314	1.8929	0
19/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	99.0300	91.8100	0.0990	0.0918	0
19/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1810.6700	1871.9900	1.8107	1.8720	0
19/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	102.5500	95.1100	0.1026	0.0951	0
19/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1790.0700	1851.1700	1.7901	1.8512	0
19/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2468.8300	2410.2200	2.4688	2.4102	2,030
19/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	110.6600	120.5900	0.1107	0.1206	0
19/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3911.4000	3846.2100	3.9114	3.8462	0
19/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	30.6300	33.9800	0.0306	0.0340	2,030
19/01/2024	R186 On 01-August-24			Bond Future	8.6881	8.7185	105.1120	105.0464	0
19/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	933.8200	903.7200	0.9338	0.9037	0
19/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	951.3500	986.7800	0.9514	0.9868	0
19/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	946.6300	916.3000	0.9466	0.9163	0
19/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	942.5800	977.7800	0.9426	0.9778	0
19/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	959.2200	928.6600	0.9592	0.9287	0
19/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	933.5900	968.5600	0.9336	0.9686	0
19/01/2024	R186 On 07-November-24			Bond Future	8.6772	8.7074	107.5542	107.4958	44,528
19/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1628.5000	1594.1100	1.6285	1.5941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	758.2400	782.2600	0.7582	0.7823	0
19/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1642.0900	1607.5600	1.6421	1.6076	0
19/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	752.7200	776.6000	0.7527	0.7766	0
19/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1655.3500	1620.6800	1.6554	1.6207	0
19/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	746.8800	770.6200	0.7469	0.7706	0
19/01/2024	R186 On 06-February-25			Bond Future	8.6786	8.7131	104.5406	104.4813	0
19/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1481.9100	1448.7600	1.4819	1.4488	0
19/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	880.3600	906.5300	0.8804	0.9065	0
19/01/2024	R202 On 01-February-24			Bond Future	259.5398	259.4966	259.5398	259.4966	4,741
19/01/2024	R202 On 02-May-24			Bond Future	265.2848	265.2647	265.2848	265.2647	4,858
19/01/2024	R202 On 01-August-24			Bond Future	266.0944	266.0852	266.0944	266.0852	0
19/01/2024	R202 On 07-November-24			Bond Future	272.3475	272.3597	272.3475	272.3597	6
19/01/2024	R202 On 06-February-25			Bond Future	273.0056	273.0196	273.0056	273.0196	0
19/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6215.6000	6229.5700	6.2156	6.2296	0
19/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	R209 On 01-February-24			Bond Future	11.5886	11.6296	67.8412	67.6438	4,668
19/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2539.3400	2365.6600	2.5393	2.3657	0
19/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	46.7600	70.5100	0.0468	0.0705	0
19/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2582.2800	2407.5800	2.5823	2.4076	0
19/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	44.0600	66.7900	0.0441	0.0668	0
19/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2625.3000	2449.6100	2.6253	2.4496	0
19/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	41.5000	63.2400	0.0415	0.0632	0
19/01/2024	R209 On 02-May-24			Bond Future	11.6796	11.7208	66.1733	65.9777	10,325
19/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	744.8000	696.0200	0.7448	0.6960	0
19/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3227.7100	3374.5600	3.2277	3.3746	0
19/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	760.2300	710.6900	0.7602	0.7107	0
19/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3193.1800	3339.2700	3.1932	3.3393	0
19/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	775.8500	725.5500	0.7759	0.7256	0
19/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3158.9000	3304.2300	3.1589	3.3042	0
19/01/2024	R209 On 01-August-24			Bond Future	11.7722	11.8144	67.6315	67.4344	1,690
19/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2462.3800	2367.2900	2.4624	2.3673	0
19/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2425.9600	2528.0000	2.4260	2.5280	0
19/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2487.6600	2391.9700	2.4877	2.3920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2404.4700	2505.9100	2.4045	2.5059	0
19/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2513.2500	2416.9700	2.5133	2.4170	0
19/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2383.3300	2484.1800	2.3833	2.4842	0
19/01/2024	R209 On 07-November-24			Bond Future	11.8859	11.9286	66.0462	65.8499	5,237
19/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3895.1400	3783.9100	3.8951	3.7839	0
19/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2425.6000	2510.6600	2.4256	2.5107	0
19/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3922.5400	3810.8700	3.9225	3.8109	0
19/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2408.3700	2492.9900	2.4084	2.4930	0
19/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3950.2300	3838.1300	3.9502	3.8381	0
19/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2391.4800	2475.6700	2.3915	2.4757	0
19/01/2024	R209 On 06-February-25			Bond Future	12.0004	12.0447	67.4591	67.2588	0
19/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4458.3900	4340.3500	4.4584	4.3404	0
19/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2507.2300	2589.4700	2.5072	2.5895	0
19/01/2024	R210 On 01-February-24			Bond Future	234.4473	234.4116	234.4473	234.4116	300
19/01/2024	R210 On 02-May-24			Bond Future	236.3765	236.3615	236.3765	236.3615	198
19/01/2024	R210 On 01-August-24			Bond Future	241.6423	241.6372	241.6423	241.6372	300
19/01/2024	R210 On 07-November-24			Bond Future	243.9736	243.9881	243.9736	243.9881	60
19/01/2024	R210 On 06-February-25			Bond Future	249.2551	249.2711	249.2551	249.2711	0
19/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9645.0500	9661.0900	9.6451	9.6611	0
19/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/01/2024	R213 On 01-February-24			Bond Future	10.2660	10.3068	86.9417	86.7612	21,975
19/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6050.3000	5870.0400	6.0503	5.8700	0
19/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.1600	0.3800	0.0002	0.0004	0
19/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6090.5200	5910.2400	6.0905	5.9102	0
19/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.1500	0.3500	0.0002	0.0004	0
19/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6130.7100	5950.4200	6.1307	5.9504	0
19/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.1400	0.3300	0.0001	0.0003	0
19/01/2024	R213 On 02-May-24			Bond Future	10.3280	10.3691	85.2866	85.1099	11,822
19/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1430.4100	1353.2200	1.4304	1.3532	0
19/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1637.8000	1737.2700	1.6378	1.7373	0
19/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1452.4400	1374.4700	1.4524	1.3745	0
19/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1616.6000	1715.2900	1.6166	1.7153	0
19/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1474.4700	1395.7100	1.4745	1.3957	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1595.4200	1693.3200	1.5954	1.6933	0
19/01/2024	R213 On 01-August-24			Bond Future	10.3896	10.4318	87.1662	86.9894	0
19/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3263.1900	3154.0700	3.2632	3.1541	0
19/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1316.6100	1384.3300	1.3166	1.3843	0
19/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3291.0100	3181.4000	3.2910	3.1814	0
19/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1303.6600	1370.8900	1.3037	1.3709	0
19/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3318.9200	3208.8300	3.3189	3.2088	0
19/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1290.8300	1357.5800	1.2908	1.3576	0
19/01/2024	R213 On 07-November-24			Bond Future	10.4809	10.5237	85.6309	85.4569	16,191
19/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4321.2300	4206.9300	4.3212	4.2069	0
19/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1417.5000	1477.2200	1.4175	1.4772	0
19/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4349.0300	4234.3800	4.3490	4.2344	0
19/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1406.3400	1465.7100	1.4063	1.4657	0
19/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4377.1600	4262.1500	4.3772	4.2622	0
19/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1395.5400	1454.5500	1.3955	1.4546	0
19/01/2024	R213 On 06-February-25			Bond Future	10.5806	10.6256	87.4643	87.2869	0
19/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4569.6000	4453.7900	4.5696	4.4538	0
19/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1601.9200	1663.5300	1.6019	1.6635	0
19/01/2024	R214 On 01-February-24			Bond Future	12.0651	12.1013	62.9696	62.7939	5,809
19/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	838.3700	761.7100	0.8384	0.7617	0
19/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	475.6100	574.6300	0.4756	0.5746	0
19/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	867.6300	788.8500	0.8676	0.7889	0
19/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	456.6900	553.5900	0.4567	0.5536	0
19/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	897.4600	816.5500	0.8975	0.8166	0
19/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	438.3900	533.1600	0.4384	0.5332	0
19/01/2024	R214 On 02-May-24			Bond Future	12.1591	12.1954	61.0440	60.8700	21,048
19/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	508.1300	476.9500	0.5081	0.4770	0
19/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4020.5300	4163.3400	4.0205	4.1633	0
19/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	519.8900	488.1300	0.5199	0.4881	0
19/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3979.8500	4122.0800	3.9799	4.1221	0
19/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	531.7400	499.3900	0.5317	0.4994	0
19/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3939.3200	4080.9600	3.9393	4.0810	0
19/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1731.0600	1654.3500	1.7311	1.6544	10,000
19/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1919.5100	2016.7900	1.9195	2.0168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1781.5100	1703.3500	1.7815	1.7034	6,610
19/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1873.4500	1969.2800	1.8735	1.9693	0
19/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4005.6700	3881.7500	4.0057	3.8818	0
19/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	733.6700	783.7400	0.7337	0.7837	16,610
19/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6327.4000	6178.4600	6.3274	6.1785	0
19/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	302.9600	328.0100	0.3030	0.3280	16,610
19/01/2024	R214 On 01-August-24			Bond Future	12.2539	12.2909	62.3893	62.2141	0
19/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2336.9700	2258.1500	2.3370	2.2582	0
19/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2785.4900	2881.8600	2.7855	2.8819	0
19/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2361.6400	2282.3000	2.3616	2.2823	0
19/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2762.1600	2858.0100	2.7622	2.8580	0
19/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2386.2400	2306.3700	2.3862	2.3064	0
19/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2738.8200	2834.1400	2.7388	2.8341	0
19/01/2024	R214 On 07-November-24			Bond Future	12.3724	12.4098	60.5321	60.3577	0
19/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3752.1800	3657.4800	3.7522	3.6575	0
19/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2702.2000	2781.8600	2.7022	2.7819	0
19/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3779.0900	3684.0100	3.7791	3.6840	0
19/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2683.6400	2762.9200	2.6836	2.7629	0
19/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3806.0800	3710.6100	3.8061	3.7106	0
19/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2665.2000	2744.0900	2.6652	2.7441	0
19/01/2024	R214 On 06-February-25			Bond Future	12.4930	12.5317	61.8273	61.6495	0
19/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4193.1400	4096.8000	4.1931	4.0968	0
19/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3206.4300	3287.9300	3.2064	3.2879	0
19/01/2024	R248 On 01-February-24			Bond Future	12.2561	12.2974	76.8569	76.6154	15,261
19/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	2.9900	2.7400	0.0030	0.0027	0
19/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4685.7900	4927.0100	4.6858	4.9270	0
19/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	473.4600	416.7500	0.4735	0.4168	0
19/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1160.1400	1344.9000	1.1601	1.3449	0
19/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	496.0100	436.8900	0.4960	0.4369	0
19/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1123.1200	1305.4700	1.1231	1.3055	0
19/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	519.2400	457.6700	0.5192	0.4577	0
19/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1086.8600	1266.7600	1.0869	1.2668	0
19/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	915.6600	816.4600	0.9157	0.8165	0
19/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	659.2700	801.5400	0.6593	0.8015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4677.0200	4443.0700	4.6770	4.4431	0
19/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	10.1600	17.6800	0.0102	0.0177	0
19/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6050.4600	5810.7100	6.0505	5.8107	0
19/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	1.6800	3.4000	0.0017	0.0034	0
19/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8619.1600	8377.7500	8.6192	8.3778	0
19/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	0
19/01/2024	R248 On 02-May-24			Bond Future	12.3569	12.3985	74.0915	73.8516	238,797
19/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	333.9900	307.6800	0.3340	0.3077	0
19/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6258.8400	6472.5000	6.2588	6.4725	0
19/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	392.0000	361.9500	0.3920	0.3620	0
19/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5920.8700	6130.7900	5.9209	6.1308	0
19/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	402.3800	371.6700	0.4024	0.3717	0
19/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5865.5900	6074.8500	5.8656	6.0749	0
19/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	412.8600	381.4900	0.4129	0.3815	0
19/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5810.5100	6019.1100	5.8105	6.0191	0
19/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2374.5800	2259.5300	2.3746	2.2595	0
19/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2126.0500	2250.9700	2.1261	2.2510	0
19/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5211.5300	5034.9300	5.2115	5.0349	0
19/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	819.5300	882.9000	0.8195	0.8829	0
19/01/2024	R248 On 01-August-24			Bond Future	12.4588	12.5015	75.7244	75.4822	13,000
19/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2678.9500	2573.6000	2.6790	2.5736	0
19/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3593.3200	3730.1200	3.5933	3.7301	0
19/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2707.7700	2601.7000	2.7078	2.6017	0
19/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3563.9600	3700.0400	3.5640	3.7000	0
19/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2736.5000	2629.7100	2.7365	2.6297	0
19/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3534.5900	3669.9500	3.5346	3.6700	0
19/01/2024	R248 On 07-November-24			Bond Future	12.5853	12.6287	73.0321	72.7903	0
19/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4476.4200	4346.3200	4.4764	4.3463	0
19/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3401.7400	3513.4200	3.4017	3.5134	0
19/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4508.4500	4377.8300	4.5085	4.3778	0
19/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3379.3400	3490.5000	3.3793	3.4905	0
19/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4540.2900	4409.1500	4.5403	4.4092	0
19/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3356.8300	3467.4700	3.3568	3.4675	0
19/01/2024	R248 On 06-February-25			Bond Future	12.7140	12.7591	74.5944	74.3476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4454.7600	4331.0500	4.4548	4.3311	0
19/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4476.7300	4599.8000	4.4767	4.5998	0
19/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0