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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
23/01/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	2025 On 01-February-24			Bond Future	176.4532	176.4237	176.4532	176.4237	10,658
23/01/2024	2025 On 02-May-24			Bond Future	180.3586	180.3287	180.3586	180.3287	8,445
23/01/2024	2025 On 01-August-24			Bond Future	182.5351	182.5045	182.5351	182.5045	0
23/01/2024	2025 On 07-November-24			Bond Future	186.8265	186.7944	186.8265	186.7944	75
23/01/2024	2029 On 01-February-24			Bond Future	129.3188	129.3284	129.3188	129.3284	3,540
23/01/2024	2029 On 02-May-24			Bond Future	130.8122	130.8222	130.8122	130.8222	7,075
23/01/2024	2029 On 01-August-24			Bond Future	133.7268	133.7368	133.7268	133.7368	728
23/01/2024	2029 On 07-November-24			Bond Future	135.4655	135.4754	135.4655	135.4754	66
23/01/2024	2029 On 06-February-25			Bond Future	138.3995	138.4091	138.3995	138.4091	0
23/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	5999.4800	6009.1300	5.9995	6.0091	0
23/01/2024	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
23/01/2024	2030 On 01-February-24			Bond Future	9.7363	9.7066	92.3925	92.5183	44,926
23/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	99.8900	143.7000	0.0999	0.1437	400
23/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	807.9500	725.9700	0.8080	0.7260	0
23/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	797.5200	909.8100	0.7975	0.9098	500
23/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	149.0700	135.5700	0.1491	0.1356	0
23/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	931.0400	1047.3300	0.9310	1.0473	1,360
23/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	114.7700	105.2700	0.1148	0.1053	0
23/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1180.1000	1301.2600	1.1801	1.3013	500
23/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	71.0600	66.4300	0.0711	0.0664	0
23/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1443.2300	1567.1800	1.4432	1.5672	400
23/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	42.5900	40.7500	0.0426	0.0408	0
23/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1795.1500	1920.7700	1.7952	1.9208	200
23/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	21.3000	21.1300	0.0213	0.0211	0
23/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2722.0400	2848.1900	2.7220	2.8482	500
23/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	3.0800	3.4400	0.0031	0.0034	0
23/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5166.4600	5292.2500	5.1665	5.2923	0
23/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	700
23/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6378.1600	6503.9500	6.3782	6.5040	0
23/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,360
23/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6532.9700	6658.7600	6.5330	6.6588	0
23/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6571.6100	6697.4000	6.5716	6.6974	0
23/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6610.2400	6736.0300	6.6102	6.7360	0
23/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8061.9300	8187.7200	8.0619	8.1877	0
23/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
23/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8438.8000	8564.5900	8.4388	8.5646	0
23/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8476.3700	8602.1600	8.4764	8.6022	0
23/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9371.7500	9497.5400	9.3718	9.4975	0
23/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
23/01/2024	2030 On 02-May-24			Bond Future	9.7850	9.7537	94.4144	94.5431	130,390

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1055.6100	1120.1700	1.0556	1.1202	1,000
23/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1570.4000	1506.2700	1.5704	1.5063	0
23/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1359.7300	1434.0800	1.3597	1.4341	0
23/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1257.4000	1203.0600	1.2574	1.2031	0
23/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1381.9100	1456.9000	1.3819	1.4569	0
23/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1238.6200	1184.9200	1.2386	1.1849	0
23/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1404.0900	1479.7100	1.4041	1.4797	0
23/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1219.8600	1166.7900	1.2199	1.1668	0
23/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2240.6200	2335.0500	2.2406	2.3351	1,000
23/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	718.0300	683.7700	0.7180	0.6838	0
23/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3669.4900	3781.7000	3.6695	3.7817	500
23/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	321.3800	304.9000	0.3214	0.3049	0
23/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4349.8700	4466.9900	4.3499	4.4670	1,080
23/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	222.3200	210.7500	0.2223	0.2108	0
23/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5406.9500	5529.0300	5.4070	5.5290	500
23/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	126.1400	119.5300	0.1261	0.1195	0
23/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8360.4200	8487.9800	8.3604	8.4880	0
23/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	22.0700	20.9400	0.0221	0.0209	1,000
23/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9929.6300	10058.0000	9.9296	10.0580	0
23/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	6.0400	5.7200	0.0060	0.0057	1,080
23/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12608.8800	12737.5500	12.6089	12.7376	0
23/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.4300	0.4100	0.0004	0.0004	500
23/01/2024	2030 On 01-August-24			Bond Future	9.8351	9.8020	92.4899	92.6213	0
23/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3125.0700	3219.3500	3.1251	3.2194	0
23/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1035.8700	998.7800	1.0359	0.9988	0
23/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3152.4400	3247.0700	3.1524	3.2471	0
23/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1024.7500	988.0100	1.0248	0.9880	0
23/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3179.9000	3274.8700	3.1799	3.2749	0
23/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1013.7300	977.3300	1.0137	0.9773	0
23/01/2024	2030 On 07-November-24			Bond Future	9.8995	9.8644	94.6394	94.7735	1,652
23/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4179.8100	4280.0700	4.1798	4.2801	0
23/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1044.3000	1010.4900	1.0443	1.0105	0
23/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4207.3200	4307.8400	4.2073	4.3078	0
23/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1035.3000	1001.7500	1.0353	1.0018	0

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23/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4234.8700	4335.6500	4.2349	4.3357	0
23/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1026.3700	993.0800	1.0264	0.9931	0
23/01/2024	2030 On 06-February-25			Bond Future	9.9716	9.9344	92.6562	92.7928	0
23/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3891.7300	3987.4500	3.8917	3.9875	0
23/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1341.5800	1300.7100	1.3416	1.3007	0
23/01/2024	2032 On 01-February-24			Bond Future	10.6199	10.6108	90.1742	90.2192	26,745
23/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	1,200
23/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3063.5500	3018.6200	3.0636	3.0186	0
23/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	352.1400	395.3300	0.3521	0.3953	500
23/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	499.1700	497.4000	0.4992	0.4974	0
23/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	874.3700	927.5400	0.8744	0.9275	1,200
23/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	189.7300	197.9400	0.1897	0.1979	0
23/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	948.9000	1002.3400	0.9489	1.0023	200
23/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	167.1000	175.5800	0.1671	0.1756	0
23/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1226.0400	1279.4400	1.2260	1.2794	0
23/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	105.2700	113.7100	0.1053	0.1137	17,000
23/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1436.3700	1489.1100	1.4364	1.4891	8,500
23/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	74.5300	82.3100	0.0745	0.0823	0
23/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2287.9800	2336.9300	2.2880	2.3369	500
23/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	18.0600	22.0500	0.0181	0.0221	0
23/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3401.6900	3447.7100	3.4017	3.4477	0
23/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	2.4900	3.5500	0.0025	0.0036	17,000
23/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3494.5100	3540.4000	3.4945	3.5404	0
23/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	2.0900	3.0200	0.0021	0.0030	8,500
23/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4417.5900	4462.7900	4.4176	4.4628	0
23/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	0.3500	0.5900	0.0004	0.0006	8,500
23/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5328.8200	5373.8300	5.3288	5.3738	0
23/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	200
23/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5689.7200	5734.7100	5.6897	5.7347	0
23/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
23/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5734.6800	5779.6700	5.7347	5.7797	0
23/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
23/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5779.6200	5824.6100	5.7796	5.8246	0
23/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0

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23/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6449.7900	6494.7600	6.4498	6.4948	0
23/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8632.1700	8677.1300	8.6322	8.6771	0
23/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
23/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9144.3800	9189.3400	9.1444	9.1893	0
23/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,200
23/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9610.0400	9655.0000	9.6100	9.6550	0
23/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/01/2024	2032 On 02-May-24			Bond Future	10.6968	10.6872	87.9860	88.0320	143,781
23/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	878.4400	901.6700	0.8784	0.9017	1,000
23/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2514.2000	2491.3500	2.5142	2.4914	0
23/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1231.0500	1258.8800	1.2311	1.2589	0
23/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1987.6600	1969.4100	1.9877	1.9694	0
23/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1252.9600	1281.0300	1.2530	1.2810	0
23/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1961.0500	1943.0400	1.9611	1.9430	0
23/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1275.2700	1303.5900	1.2753	1.3036	0
23/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1934.8900	1917.1300	1.9349	1.9171	0
23/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1297.6300	1326.1900	1.2976	1.3262	500
23/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1908.8000	1891.2800	1.9088	1.8913	0
23/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1342.9900	1372.0400	1.3430	1.3720	500
23/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1857.3800	1840.3500	1.8574	1.8404	0
23/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1484.5500	1515.0200	1.4846	1.5150	1,550
23/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1709.4200	1693.8100	1.7094	1.6938	0
23/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2042.9600	2077.9500	2.0430	2.0780	1,000
23/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1264.1900	1253.1000	1.2642	1.2531	0
23/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2753.4800	2792.4200	2.7535	2.7924	500
23/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	892.5200	885.3800	0.8925	0.8854	0
23/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3157.8100	3198.3700	3.1578	3.1984	0
23/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	739.2100	733.6900	0.7392	0.7337	500
23/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3654.1700	3696.3000	3.6542	3.6963	1,550
23/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	590.9500	587.0000	0.5910	0.5870	0
23/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5412.0100	5457.1700	5.4120	5.4572	0
23/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	275.1100	274.1900	0.2751	0.2742	500
23/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9827.6200	9874.0100	9.8276	9.8740	0

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23/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	36.8100	37.1200	0.0368	0.0371	1,000
23/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10948.0000	10994.2900	10.9480	10.9943	0
23/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	17.9000	18.1100	0.0179	0.0181	500
23/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11622.3100	11668.5600	11.6223	11.6686	0
23/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	11.2700	11.4400	0.0113	0.0114	1,550
23/01/2024	2032 On 01-August-24			Bond Future	10.7756	10.7656	89.9252	89.9721	0
23/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3245.9700	3281.1300	3.2460	3.2811	0
23/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1605.1900	1593.4300	1.6052	1.5934	0
23/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3275.8300	3311.1100	3.2758	3.3111	0
23/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1589.3400	1577.7000	1.5893	1.5777	0
23/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3305.8000	3341.2000	3.3058	3.3412	0
23/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1573.6300	1562.1100	1.5736	1.5621	0
23/01/2024	2032 On 07-November-24			Bond Future	10.8782	10.8678	87.8484	87.8961	1,526
23/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4302.4700	4338.5900	4.3025	4.3386	0
23/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1658.2800	1646.7100	1.6583	1.6467	0
23/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4332.7800	4369.0000	4.3328	4.3690	0
23/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1644.8000	1633.3300	1.6448	1.6333	0
23/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4363.1700	4399.4800	4.3632	4.3995	0
23/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1631.4400	1620.0600	1.6314	1.6201	0
23/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4829.4800	4867.1700	4.8295	4.8672	1,615
23/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1444.8800	1434.8800	1.4449	1.4349	0
23/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10741.3300	10787.2900	10.7413	10.7873	0
23/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	318.4000	316.6700	0.3184	0.3167	1,615
23/01/2024	2032 On 06-February-25			Bond Future	10.9855	10.9746	89.7284	89.7768	0
23/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4774.2200	4810.7900	4.7742	4.8108	0
23/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1593.6000	1581.8200	1.5936	1.5818	0
23/01/2024	2033 On 01-February-24			Bond Future	122.3943	122.3721	122.3943	122.3721	2,879
23/01/2024	2033 On 02-May-24			Bond Future	123.6378	123.6153	123.6378	123.6153	1,160
23/01/2024	2033 On 01-August-24			Bond Future	126.3927	126.3694	126.3927	126.3694	5,737
23/01/2024	2033 On 07-November-24			Bond Future	127.8616	127.8374	127.8616	127.8374	0
23/01/2024	2033 On 06-February-25			Bond Future	130.6310	130.6059	130.6310	130.6059	0
23/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5690.9800	5665.9300	5.6910	5.6659	0
23/01/2024	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
23/01/2024	2037 On 01-February-24			Bond Future	11.8477	11.8388	78.2202	78.2690	81,580
23/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1448.2400	1508.6200	1.4482	1.5086	2,500
23/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	138.1300	149.7200	0.1381	0.1497	0
23/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2499.1700	2553.5400	2.4992	2.5535	0
23/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	27.1200	32.7000	0.0271	0.0327	0
23/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2549.2500	2603.3600	2.5493	2.6034	0
23/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	25.0000	30.3200	0.0250	0.0303	0
23/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2599.4100	2653.2700	2.5994	2.6533	0
23/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	23.0100	28.0800	0.0230	0.0281	0
23/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	5610.9900	5659.8400	5.6110	5.6598	0
23/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	2,500
23/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10280.5700	10329.3600	10.2806	10.3294	0
23/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,500
23/01/2024	2037 On 02-May-24			Bond Future	11.9533	11.9440	79.9320	79.9820	66,822
23/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	695.5600	716.2900	0.6956	0.7163	0
23/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3589.8500	3560.5700	3.5899	3.5606	0
23/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	711.3700	732.3800	0.7114	0.7324	0
23/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3548.9100	3519.9100	3.5489	3.5199	0
23/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	727.4100	748.7000	0.7274	0.7487	0
23/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3508.2500	3479.5300	3.5083	3.4795	0
23/01/2024	2037 On 01-August-24			Bond Future	12.0638	12.0542	77.4379	77.4888	72,241
23/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2752.7300	2786.5900	2.7527	2.7866	0
23/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2614.3300	2597.2400	2.6143	2.5972	0
23/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2781.8300	2815.8600	2.7818	2.8159	0
23/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2590.6600	2573.7400	2.5907	2.5737	0
23/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2811.3000	2845.4900	2.8113	2.8455	1,383
23/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2567.4100	2550.6500	2.5674	2.5507	0
23/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6501.5700	6547.5800	6.5016	6.5476	0
23/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	953.6100	948.6700	0.9536	0.9487	1,383
23/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9054.8800	9103.9300	9.0549	9.1039	0
23/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	515.4800	513.5800	0.5155	0.5136	1,383
23/01/2024	2037 On 07-November-24			Bond Future	12.1891	12.1791	79.2368	79.2887	9,175
23/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4441.5900	4479.0400	4.4416	4.4790	0
23/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2498.0500	2483.6600	2.4981	2.4837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4473.3900	4510.9500	4.4734	4.5110	0
23/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2479.8000	2465.5200	2.4798	2.4655	0
23/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4505.5400	4543.2100	4.5055	4.5432	0
23/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2461.9400	2447.7700	2.4619	2.4478	0
23/01/2024	2037 On 06-February-25			Bond Future	12.3170	12.3067	76.6724	76.7250	0
23/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5088.2800	5125.6600	5.0883	5.1257	0
23/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2876.6100	2861.3400	2.8766	2.8613	0
23/01/2024	2038 On 01-February-24			Bond Future	131.8560	131.5315	131.8560	131.5315	1,019
23/01/2024	2038 On 02-May-24			Bond Future	134.7743	134.4428	134.7743	134.4428	4,973
23/01/2024	2038 On 01-August-24			Bond Future	135.7049	135.3661	135.7049	135.3661	0
23/01/2024	2038 On 07-November-24			Bond Future	138.8949	138.5473	138.8949	138.5473	0
23/01/2024	2038 On 06-February-25			Bond Future	139.7780	139.4230	139.7780	139.4230	0
23/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4548.0100	4192.9800	4.5480	4.1930	0
23/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2040 On 01-February-24			Bond Future	12.1733	12.1745	78.0191	78.0123	26,832
23/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1031.1900	1055.7500	1.0312	1.0558	0
23/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	308.1800	339.5800	0.3082	0.3396	0
23/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1152.3000	1175.1000	1.1523	1.1751	0
23/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	259.6100	289.2500	0.2596	0.2893	0
23/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1193.9800	1216.1600	1.1940	1.2162	0
23/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	244.8600	273.8800	0.2449	0.2739	0
23/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1236.2500	1257.7800	1.2363	1.2578	0
23/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	230.7600	259.1300	0.2308	0.2591	0
23/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4011.7900	4006.8400	4.0118	4.0068	0
23/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	3.3000	5.1900	0.0033	0.0052	0
23/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9012.4600	9005.6200	9.0125	9.0056	0
23/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2040 On 02-May-24			Bond Future	12.2843	12.2855	79.7265	79.7196	127,170
23/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	518.2200	523.3500	0.5182	0.5234	0
23/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4546.7600	4558.7900	4.5468	4.5588	0
23/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	531.2200	536.4000	0.5312	0.5364	0
23/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4498.5700	4510.6500	4.4986	4.5107	0
23/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	544.5700	549.8100	0.5446	0.5498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4450.8100	4462.9500	4.4508	4.4630	0
23/01/2024	2040 On 01-August-24			Bond Future	12.4004	12.4017	76.9775	76.9703	2,992
23/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2551.9600	2555.6800	2.5520	2.5557	0
23/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3001.3900	3012.2300	3.0014	3.0122	0
23/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2580.7800	2584.4800	2.5808	2.5845	0
23/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2974.0800	2984.9000	2.9741	2.9849	0
23/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2609.9600	2613.6500	2.6100	2.6137	0
23/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2947.2000	2958.0100	2.9472	2.9580	0
23/01/2024	2040 On 07-November-24			Bond Future	12.5308	12.5322	78.7656	78.7579	8,697
23/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4507.8200	4509.4100	4.5078	4.5094	0
23/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2845.8500	2855.0900	2.8459	2.8551	0
23/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4540.4400	4542.0100	4.5404	4.5420	0
23/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2825.6600	2834.8800	2.8257	2.8349	0
23/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4573.1400	4574.6900	4.5731	4.5747	0
23/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2805.6100	2814.8100	2.8056	2.8148	0
23/01/2024	2040 On 06-February-25			Bond Future	12.6634	12.6649	75.9401	75.9320	0
23/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4888.5300	4889.1000	4.8885	4.8891	0
23/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3373.7900	3382.4600	3.3738	3.3825	0
23/01/2024	2044 On 01-February-24			Bond Future	12.2830	12.2741	74.0331	74.0843	22,124
23/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	567.7200	625.6000	0.5677	0.6256	0
23/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	642.7800	649.3900	0.6428	0.6494	0
23/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	596.5700	655.2600	0.5966	0.6553	0
23/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	613.9200	621.3400	0.6139	0.6213	0
23/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	626.2000	685.6500	0.6262	0.6857	0
23/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	585.9200	594.1000	0.5859	0.5941	0
23/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3951.2200	4004.1900	3.9512	4.0042	0
23/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	4.2600	5.9600	0.0043	0.0060	15,000
23/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5240.4400	5291.9900	5.2404	5.2920	0
23/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	0.4000	0.6800	0.0004	0.0007	5,000
23/01/2024	2044 On 02-May-24			Bond Future	12.3913	12.3821	75.6533	75.7057	77,821
23/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	430.7300	446.2600	0.4307	0.4463	0
23/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4850.3400	4813.4200	4.8503	4.8134	0
23/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	442.3800	458.1900	0.4424	0.4582	0
23/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4799.4700	4762.8300	4.7995	4.7628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	454.3600	470.4400	0.4544	0.4704	0
23/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4749.0100	4712.6400	4.7490	4.7126	0
23/01/2024	2044 On 01-August-24			Bond Future	12.5044	12.4949	72.9396	72.9931	26,240
23/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2202.1600	2233.3300	2.2022	2.2333	0
23/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3474.4600	3452.1300	3.4745	3.4521	0
23/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2228.9100	2260.2700	2.2289	2.2603	0
23/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3443.7400	3421.6000	3.4437	3.4216	0
23/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2255.8200	2287.3700	2.2558	2.2874	0
23/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3413.2400	3391.2900	3.4132	3.3913	0
23/01/2024	2044 On 07-November-24			Bond Future	12.6309	12.6210	74.6338	74.6883	0
23/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4353.6200	4391.8200	4.3536	4.3918	0
23/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2900.0000	2883.7200	2.9000	2.8837	0
23/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4385.9700	4424.2900	4.3860	4.4243	0
23/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2879.2800	2863.1200	2.8793	2.8631	0
23/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4418.1400	4456.5800	4.4181	4.4566	0
23/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2858.4500	2842.4100	2.8585	2.8424	0
23/01/2024	2044 On 06-February-25			Bond Future	12.7590	12.7487	71.8451	71.9005	0
23/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4880.9700	4918.6300	4.8810	4.9186	0
23/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3494.9400	3477.2500	3.4949	3.4773	0
23/01/2024	2046 On 01-February-24			Bond Future	116.0161	115.5535	116.0161	115.5535	11,523
23/01/2024	2046 On 02-May-24			Bond Future	116.4332	115.9605	116.4332	115.9605	15,355
23/01/2024	2046 On 01-August-24			Bond Future	119.0274	118.5438	119.0274	118.5438	0
23/01/2024	2046 On 07-November-24			Bond Future	119.6170	119.1219	119.6170	119.1219	0
23/01/2024	2046 On 06-February-25			Bond Future	122.2066	121.7004	122.2066	121.7004	0
23/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8196.5800	7690.4200	8.1966	7.6904	0
23/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	2050 On 01-February-24			Bond Future	115.6000	115.1833	115.6000	115.1833	9,650
23/01/2024	2050 On 02-May-24			Bond Future	118.1585	117.7328	118.1585	117.7328	13,039
23/01/2024	2050 On 01-August-24			Bond Future	118.4838	118.0484	118.4838	118.0484	0
23/01/2024	2050 On 07-November-24			Bond Future	121.2688	120.8226	121.2688	120.8226	0
23/01/2024	2050 On 06-February-25			Bond Future	121.5266	121.0709	121.5266	121.0709	0
23/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5926.6100	5470.8700	5.9266	5.4709	0
23/01/2024	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
23/01/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	AL37 On 01-February-24			Index Future	946.1890	947.4030	946.1890	947.4030	0
23/01/2024	AL37 On 02-May-24			Index Future	966.8930	968.1350	966.8930	968.1350	0
23/01/2024	AL37 On 01-August-24			Index Future	988.2110	989.4780	988.2110	989.4780	0
23/01/2024	AL37 On 07-November-24			Index Future	1011.2180	1012.5110	1011.2180	1,012.5110	0
23/01/2024	AL37 On 06-February-25			Index Future	1032.9190	1034.2360	1032.9190	1,034.2360	0
23/01/2024	AL7T On 01-February-24			Index Future	1095.8750	1096.4060	1095.8750	1,096.4060	0
23/01/2024	AL7T On 02-May-24			Index Future	1119.8550	1120.3990	1119.8550	1,120.3990	0
23/01/2024	AL7T On 01-August-24			Index Future	1144.5450	1145.0990	1144.5450	1,145.0990	0
23/01/2024	AL7T On 07-November-24			Index Future	1171.1910	1171.7540	1171.1910	1,171.7540	0
23/01/2024	AL7T On 06-February-25			Index Future	1196.3260	1196.8970	1196.3260	1,196.8970	0
23/01/2024	ALBI On 01-February-24			Index Future	948.1900	948.5400	948.1900	948.5400	84
23/01/2024	ALBI On 02-May-24			Index Future	968.9380	969.2970	968.9380	969.2970	20
23/01/2024	ALBI On 01-August-24			Index Future	990.3000	990.6660	990.3000	990.6660	0
23/01/2024	ALBI On 07-November-24			Index Future	1013.3560	1013.7260	1013.3560	1,013.7260	0
23/01/2024	ALBI On 06-February-25			Index Future	1035.1030	1035.4780	1035.1030	1,035.4780	0
23/01/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/01/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	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
23/01/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/01/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/01/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	ES33 On 01-February-24			Bond Future	12.2065	12.2080	76.7475	76.7406	0
23/01/2024	ES33 On 02-May-24			Bond Future	12.3357	12.3372	74.6478	74.6409	0
23/01/2024	ES33 On 01-August-24			Bond Future	12.4680	12.4696	76.3108	76.3036	0
23/01/2024	ES33 On 07-November-24			Bond Future	12.6337	12.6355	74.3006	74.2930	0
23/01/2024	ES33 On 06-February-25			Bond Future	12.8055	12.8074	75.9069	75.8987	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2175.2700	2167.1300	2.1753	2.1671	0
23/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	ES42 On 01-February-24			Bond Future	12.7704	12.8673	72.4503	71.9429	0
23/01/2024	ES42 On 02-May-24			Bond Future	12.8961	12.9968	69.7914	69.2729	0
23/01/2024	ES42 On 01-August-24			Bond Future	13.0223	13.1270	71.3458	70.8156	0
23/01/2024	ES42 On 07-November-24			Bond Future	13.1750	13.2844	68.7531	68.2102	0
23/01/2024	ES42 On 06-February-25			Bond Future	13.3254	13.4394	70.2373	69.6823	0
23/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1843.8400	1288.8300	1.8438	1.2888	0
23/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-February-24			GOVI	934.6120	935.0450	934.6120	935.0450	147
23/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	546320.0000	550650.0000	54.6320	55.0650	0
23/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	546220.0000	550550.0000	54.6220	55.0550	0
23/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	546120.0000	550450.0000	54.6120	55.0450	0
23/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 02-May-24			GOVI	955.0630	955.5070	955.0630	955.5070	576
23/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	40930.0000	45370.0000	4.0930	4.5370	0
23/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	40830.0000	45270.0000	4.0830	4.5270	0
23/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	40730.0000	45170.0000	4.0730	4.5170	0
23/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-August-24			GOVI	976.1200	976.5720	976.1200	976.5720	0
23/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	327500.0000	332020.0000	32.7500	33.2020	0
23/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	327400.0000	331920.0000	32.7400	33.1920	0
23/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	327300.0000	331820.0000	32.7300	33.1820	0
23/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 07-November-24			GOVI	998.8450	999.3040	998.8450	999.3040	0
23/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	500650.0000	505240.0000	50.0650	50.5240	0
23/01/2024	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
23/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	500550.0000	505140.0000	50.0550	50.5140	0
23/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	500450.0000	505040.0000	50.0450	50.5040	0
23/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GOVI On 06-February-25			GOVI	1020.2810	1020.7460	1020.2810	1,020.7460	0
23/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	482810.0000	487460.0000	48.2810	48.7460	0
23/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/01/2024	IGOV On 01-February-24			Index Future	346.7990	346.0100	346.7990	346.0100	598
23/01/2024	IGOV On 02-May-24			Index Future	354.4730	353.6670	354.4730	353.6670	24
23/01/2024	IGOV On 01-August-24			Index Future	362.3730	361.5480	362.3730	361.5480	0
23/01/2024	IGOV On 07-November-24			Index Future	370.8980	370.0530	370.8980	370.0530	0
23/01/2024	IGOV On 06-February-25			Index Future	378.9380	378.0730	378.9380	378.0730	0
23/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/01/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
23/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3510	8.3500	91.6490	91.6500	0
23/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3520	8.3500	91.6480	91.6500	0
23/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
23/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2300	91.7700	91.7700	0
23/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.1000	8.1000	91.9000	91.9000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.1010	8.1000	91.8990	91.9000	0
23/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.9040	7.9000	92.0960	92.1000	0
23/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.6090	7.6100	92.3910	92.3900	0
23/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.5620	7.5600	92.4380	92.4400	0
23/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.3820	7.3800	92.6180	92.6200	0
23/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.4100	92.5900	92.5900	0
23/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.4690	7.4700	92.5310	92.5300	0
23/01/2024	R035 On 01-February-24			Bond Future	11.3978	11.3889	88.2461	88.2951	21,360
23/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	0.0900	0.2100	0.0001	0.0002	400
23/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4439.8300	4390.9700	4.4398	4.3910	0
23/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	81.9300	104.1800	0.0819	0.1042	400
23/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1631.3700	1604.6400	1.6314	1.6046	0
23/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4160.2100	4209.8600	4.1602	4.2099	0
23/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	1.3000	1.9700	0.0013	0.0020	0
23/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4211.3700	4260.9800	4.2114	4.2610	0
23/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	1.1700	1.8000	0.0012	0.0018	0
23/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4262.4900	4312.0400	4.2625	4.3120	0
23/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	1.0600	1.6300	0.0011	0.0016	0
23/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10363.3500	10412.3300	10.3634	10.4123	0
23/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
23/01/2024	R035 On 02-May-24			Bond Future	11.4901	11.4808	85.6662	85.7164	162,456
23/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1094.5700	1121.5500	1.0946	1.1216	0
23/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2740.7100	2717.5000	2.7407	2.7175	0
23/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1116.2300	1143.4900	1.1162	1.1435	0
23/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2706.8000	2683.8700	2.7068	2.6839	0
23/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1137.9700	1165.5200	1.1380	1.1655	0
23/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2673.0300	2650.3900	2.6730	2.6504	0
23/01/2024	R035 On 01-August-24			Bond Future	11.5835	11.5739	87.5545	87.6057	0
23/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3192.9700	3229.5100	3.1930	3.2295	0
23/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2105.5400	2090.8800	2.1055	2.0909	0
23/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3224.7600	3261.4500	3.2248	3.2615	0
23/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2085.1700	2070.6600	2.0852	2.0707	0
23/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3256.6900	3293.5300	3.2567	3.2935	0
23/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2064.9800	2050.6200	2.0650	2.0506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R035 On 07-November-24			Bond Future	11.7050	11.6950	85.0746	85.1265	19,875
23/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4606.8500	4645.1600	4.6069	4.6452	0
23/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2235.8100	2222.1800	2.2358	2.2222	0
23/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4639.7300	4678.1600	4.6397	4.6782	0
23/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2218.7300	2205.2200	2.2187	2.2052	0
23/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4672.6900	4711.2300	4.6727	4.7112	0
23/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2201.7700	2188.3700	2.2018	2.1884	0
23/01/2024	R035 On 06-February-25			Bond Future	11.8314	11.8210	86.8957	86.9485	0
23/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5031.5300	5070.1700	5.0315	5.0702	0
23/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2156.9600	2142.7900	2.1570	2.1428	0
23/01/2024	R053 On 01-February-24			Bond Future	12.2230	12.2091	99.3228	99.4282	0
23/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5033.4900	5141.2100	5.0335	5.1412	0
23/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	7.4900	9.8000	0.0075	0.0098	0
23/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5101.3900	5208.9800	5.1014	5.2090	0
23/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	6.8700	9.0500	0.0069	0.0091	0
23/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5169.2600	5276.7200	5.1693	5.2767	0
23/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	6.3100	8.3600	0.0063	0.0084	0
23/01/2024	R053 On 02-May-24			Bond Future	12.3270	12.3125	95.6323	95.7401	5,189
23/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5932.4200	6026.4900	5.9324	6.0265	0
23/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1011.4800	997.7100	1.0115	0.9977	0
23/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5985.8800	6080.1800	5.9859	6.0802	0
23/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	997.4200	983.8800	0.9974	0.9839	0
23/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6039.2700	6133.8100	6.0393	6.1338	0
23/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	983.3900	970.0900	0.9834	0.9701	0
23/01/2024	R053 On 01-August-24			Bond Future	12.4323	12.4174	97.7399	97.8499	0
23/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6890.5600	6977.5900	6.8906	6.9776	0
23/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2014.8400	1991.8400	2.0148	1.9918	0
23/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6939.1900	7026.4300	6.9392	7.0264	0
23/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1997.0100	1974.2200	1.9970	1.9742	0
23/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6987.8800	7075.3400	6.9879	7.0753	0
23/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1979.3400	1956.7700	1.9793	1.9568	0
23/01/2024	R053 On 07-November-24			Bond Future	12.5590	12.5434	94.1392	94.2514	0
23/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5714.9700	5788.4400	5.7150	5.7884	0
23/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4078.0100	4039.2800	4.0780	4.0393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5756.7000	5830.4200	5.7567	5.8304	0
23/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4050.0900	4011.6100	4.0501	4.0116	0
23/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5798.5400	5872.5100	5.7985	5.8725	0
23/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4022.3700	3984.1400	4.0224	3.9841	0
23/01/2024	R053 On 06-February-25			Bond Future	12.6848	12.6687	96.1523	96.2665	0
23/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	6436.7900	6510.3500	6.4368	6.5104	0
23/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4664.8100	4624.1300	4.6648	4.6241	0
23/01/2024	R186 On 01-February-24			Bond Future	8.7199	8.7098	105.7645	105.7905	33,214
23/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	1976.6700	2002.7400	1.9767	2.0027	0
23/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	0.1200	0.2000	0.0001	0.0002	0
23/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2001.6900	2027.7500	2.0017	2.0278	0
23/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	0.1100	0.1800	0.0001	0.0002	0
23/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2026.7000	2052.7500	2.0267	2.0528	0
23/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	0.1000	0.1600	0.0001	0.0002	0
23/01/2024	R186 On 02-May-24			Bond Future	8.7004	8.6891	108.0791	108.1058	79,550
23/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	81.8400	86.4900	0.0818	0.0865	0
23/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1778.0400	1755.9800	1.7780	1.7560	0
23/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	85.0200	89.8000	0.0850	0.0898	0
23/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1757.1000	1735.1700	1.7571	1.7352	0
23/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	88.2900	93.2100	0.0883	0.0932	0
23/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1736.2500	1714.4600	1.7363	1.7145	0
23/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2485.7600	2511.4900	2.4858	2.5115	2,030
23/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	88.0300	87.0500	0.0880	0.0871	0
23/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	3942.3800	3969.0100	3.9424	3.9690	0
23/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	22.0500	21.9700	0.0221	0.0220	2,030
23/01/2024	R186 On 01-August-24			Bond Future	8.6692	8.6567	105.1527	105.1798	0
23/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	854.5800	870.6300	0.8546	0.8706	0
23/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	831.3300	820.2800	0.8313	0.8203	0
23/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	867.2400	883.4100	0.8672	0.8834	0
23/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	822.4100	811.4800	0.8224	0.8115	0
23/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	879.9900	896.2700	0.8800	0.8963	0
23/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	813.5800	802.7600	0.8136	0.8028	0
23/01/2024	R186 On 07-November-24			Bond Future	8.6551	8.6410	107.5968	107.6241	44,528
23/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1593.0400	1612.2500	1.5930	1.6123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	680.2000	672.0900	0.6802	0.6721	0
23/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1606.8600	1626.1300	1.6069	1.6261	0
23/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	674.9100	666.8600	0.6749	0.6669	0
23/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1620.7100	1640.0500	1.6207	1.6401	0
23/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	669.6600	661.6800	0.6697	0.6617	0
23/01/2024	R186 On 06-February-25			Bond Future	8.6528	8.6368	104.5849	104.6124	0
23/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1457.0900	1474.9900	1.4571	1.4750	0
23/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	811.2800	801.6600	0.8113	0.8017	0
23/01/2024	R202 On 01-February-24			Bond Future	259.9494	259.1659	259.9494	259.1659	4,741
23/01/2024	R202 On 02-May-24			Bond Future	265.7026	264.9022	265.7026	264.9022	4,858
23/01/2024	R202 On 01-August-24			Bond Future	266.5225	265.7042	266.5225	265.7042	0
23/01/2024	R202 On 07-November-24			Bond Future	272.7878	271.9491	272.7878	271.9491	6
23/01/2024	R202 On 06-February-25			Bond Future	273.4571	272.6003	273.4571	272.6003	0
23/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6667.0900	5810.2700	6.6671	5.8103	0
23/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	R209 On 01-February-24			Bond Future	11.5513	11.5523	68.0210	68.0160	4,668
23/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2682.6900	2681.8700	2.6827	2.6819	0
23/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	10.3200	14.4900	0.0103	0.0145	0
23/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2727.4700	2726.3900	2.7275	2.7264	0
23/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	9.4600	13.3700	0.0095	0.0134	0
23/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2772.2500	2770.9300	2.7723	2.7709	0
23/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	8.6600	12.3300	0.0087	0.0123	0
23/01/2024	R209 On 02-May-24			Bond Future	11.6410	11.6420	66.3568	66.3518	10,325
23/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	658.2700	663.2900	0.6583	0.6633	0
23/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2957.6700	2967.7000	2.9577	2.9677	0
23/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	673.1300	678.1800	0.6731	0.6782	0
23/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2922.5700	2932.6300	2.9226	2.9326	0
23/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	688.0700	693.1500	0.6881	0.6932	0
23/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2887.6100	2897.7000	2.8876	2.8977	0
23/01/2024	R209 On 01-August-24			Bond Future	11.7322	11.7333	67.8193	67.8141	1,690
23/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2431.0800	2434.3500	2.4311	2.4344	0
23/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2206.9100	2215.4000	2.2069	2.2154	0
23/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2457.3800	2460.6400	2.4574	2.4606	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2186.4400	2194.9200	2.1864	2.1949	0
23/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2483.6200	2486.8600	2.4836	2.4869	0
23/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2165.9500	2174.4100	2.1660	2.1744	0
23/01/2024	R209 On 07-November-24			Bond Future	11.8442	11.8454	66.2388	66.2332	5,237
23/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3802.9800	3804.4400	3.8030	3.8044	0
23/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2140.7800	2147.8300	2.1408	2.1478	0
23/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3831.1300	3832.5700	3.8311	3.8326	0
23/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2124.3000	2131.3300	2.1243	2.1313	0
23/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3859.5700	3860.9900	3.8596	3.8610	0
23/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2108.1600	2115.1700	2.1082	2.1152	0
23/01/2024	R209 On 06-February-25			Bond Future	11.9569	11.9582	67.6564	67.6504	0
23/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4414.4200	4414.7400	4.4144	4.4147	0
23/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2265.9500	2272.2800	2.2660	2.2723	0
23/01/2024	R210 On 01-February-24			Bond Future	234.5706	234.3052	234.5706	234.3052	300
23/01/2024	R210 On 02-May-24			Bond Future	236.5019	236.2310	236.5019	236.2310	198
23/01/2024	R210 On 01-August-24			Bond Future	241.7713	241.4939	241.7713	241.4939	300
23/01/2024	R210 On 07-November-24			Bond Future	244.1075	243.8231	244.1075	243.8231	60
23/01/2024	R210 On 06-February-25			Bond Future	249.3935	249.1022	249.3935	249.1022	0
23/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9783.5400	9492.1700	9.7835	9.4922	0
23/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	R213 On 01-February-24			Bond Future	10.2542	10.2450	86.9937	87.0345	16,380
23/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6102.1100	6142.9700	6.1021	6.1430	0
23/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6142.3400	6183.2000	6.1423	6.1832	0
23/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6182.5400	6223.4000	6.1825	6.2234	0
23/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/01/2024	R213 On 02-May-24			Bond Future	10.3158	10.3061	85.3395	85.3813	23,350
23/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1344.6500	1372.3600	1.3447	1.3724	0
23/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1499.1600	1485.0500	1.4992	1.4851	0
23/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1366.8700	1394.7900	1.3669	1.3948	0
23/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1478.1500	1464.2500	1.4782	1.4643	0
23/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1389.1100	1417.2400	1.3891	1.4172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1457.1800	1443.4900	1.4572	1.4435	0
23/01/2024	R213 On 01-August-24			Bond Future	10.3767	10.3665	87.2205	87.2632	0
23/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3164.0100	3197.2600	3.1640	3.1973	0
23/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1163.1200	1153.7500	1.1631	1.1538	0
23/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3192.3800	3225.7400	3.1924	3.2257	0
23/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1150.7200	1141.4600	1.1507	1.1415	0
23/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3220.8400	3254.3100	3.2208	3.2543	0
23/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1138.4400	1129.2900	1.1384	1.1293	0
23/01/2024	R213 On 07-November-24			Bond Future	10.4671	10.4565	85.6873	85.7305	16,191
23/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4263.1800	4297.1200	4.2632	4.2971	0
23/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1303.1400	1293.8400	1.3031	1.2938	0
23/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4291.3600	4325.3800	4.2914	4.3254	0
23/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1292.3600	1283.1400	1.2924	1.2831	0
23/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4319.8600	4353.9600	4.3199	4.3540	0
23/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1281.9300	1272.7900	1.2819	1.2728	0
23/01/2024	R213 On 06-February-25			Bond Future	10.5659	10.5547	87.5224	87.5663	0
23/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4458.8500	4492.2300	4.4589	4.4922	0
23/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1433.0200	1422.5400	1.4330	1.4225	0
23/01/2024	R214 On 01-February-24			Bond Future	12.0176	12.0137	63.2016	63.2206	5,809
23/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	862.9000	900.7300	0.8629	0.9007	0
23/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	268.1300	286.9600	0.2681	0.2870	0
23/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	896.4100	934.0900	0.8964	0.9341	0
23/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	253.4600	272.1400	0.2535	0.2721	0
23/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	930.5300	968.0300	0.9305	0.9680	0
23/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	239.4500	257.9500	0.2395	0.2580	0
23/01/2024	R214 On 02-May-24			Bond Future	12.1100	12.1060	61.2809	61.3003	21,048
23/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	443.3400	452.9900	0.4433	0.4530	0
23/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3718.8500	3709.0500	3.7189	3.7091	0
23/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	454.7800	464.5900	0.4548	0.4646	0
23/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3677.8500	3668.2100	3.6779	3.6682	0
23/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	466.4300	476.3800	0.4664	0.4764	0
23/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3637.1200	3627.6200	3.6371	3.6276	0
23/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1676.1600	1694.4900	1.6762	1.6945	10,000
23/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1627.7200	1626.6000	1.6277	1.6266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1728.6000	1747.1300	1.7286	1.7471	6,610
23/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1583.6500	1582.7300	1.5837	1.5827	0
23/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4057.1200	4079.0900	4.0571	4.0791	0
23/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	548.2300	550.7500	0.5482	0.5508	16,610
23/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6463.8400	6485.5100	6.4638	6.4855	0
23/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	202.5100	204.7300	0.2025	0.2047	16,610
23/01/2024	R214 On 01-August-24			Bond Future	12.2030	12.1989	62.6316	62.6514	0
23/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2255.9600	2272.1200	2.2560	2.2721	0
23/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2462.1400	2458.5200	2.4621	2.4585	0
23/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2281.1800	2297.4100	2.2812	2.2974	0
23/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2439.3600	2435.8100	2.4394	2.4358	0
23/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2306.3500	2322.6400	2.3064	2.3226	0
23/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2416.5900	2413.1000	2.4166	2.4131	0
23/01/2024	R214 On 07-November-24			Bond Future	12.3195	12.3152	60.7806	60.8006	0
23/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3752.6200	3769.6900	3.7526	3.7697	0
23/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2454.1700	2451.2200	2.4542	2.4512	0
23/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3780.4600	3797.5700	3.7805	3.7976	0
23/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2436.5400	2433.6300	2.4365	2.4336	0
23/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3808.1700	3825.3300	3.8082	3.8253	0
23/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2418.8200	2415.9600	2.4188	2.4160	0
23/01/2024	R214 On 06-February-25			Bond Future	12.4380	12.4336	62.0816	62.1018	0
23/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4121.3000	4137.6300	4.1213	4.1376	0
23/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2880.3300	2876.4400	2.8803	2.8764	0
23/01/2024	R248 On 01-February-24			Bond Future	12.1984	12.1996	77.1969	77.1897	15,261
23/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	0.5200	0.9200	0.0005	0.0009	0
23/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	4343.3500	4350.9600	4.3434	4.3510	0
23/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	450.9500	480.0600	0.4510	0.4801	0
23/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	797.6600	833.9800	0.7977	0.8340	0
23/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	476.4600	505.7500	0.4765	0.5058	0
23/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	763.6000	800.1000	0.7636	0.8001	0
23/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	502.8500	532.2800	0.5029	0.5323	0
23/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	730.5000	767.1400	0.7305	0.7671	0
23/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	962.5300	989.1100	0.9625	0.9891	0
23/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	366.1700	399.9600	0.3662	0.4000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5007.5400	5000.9100	5.0075	5.0009	0
23/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	0.7100	1.2900	0.0007	0.0013	0
23/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6388.8000	6381.6500	6.3888	6.3817	0
23/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	0
23/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8959.0900	8951.8800	8.9591	8.9519	0
23/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2024	R248 On 02-May-24			Bond Future	12.2970	12.2983	74.4388	74.4315	238,797
23/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	295.9400	299.9100	0.2959	0.2999	0
23/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5873.5300	5884.7800	5.8735	5.8848	0
23/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	352.5500	356.9100	0.3526	0.3569	0
23/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5534.1600	5545.8000	5.5342	5.5458	0
23/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	362.7300	367.1500	0.3627	0.3672	0
23/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5478.6800	5490.3800	5.4787	5.4904	0
23/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	373.1200	377.6000	0.3731	0.3776	0
23/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5423.5100	5435.2700	5.4235	5.4353	0
23/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2405.9100	2412.2200	2.4059	2.4122	0
23/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1810.1200	1823.7100	1.8101	1.8237	0
23/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5373.3100	5375.3400	5.3733	5.3753	0
23/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	634.0500	643.3600	0.6341	0.6434	0
23/01/2024	R248 On 01-August-24			Bond Future	12.3967	12.3980	76.0795	76.0720	13,000
23/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2584.8200	2588.5900	2.5848	2.5886	0
23/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3144.0900	3155.3900	3.1441	3.1554	0
23/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2614.4000	2618.1600	2.6144	2.6182	0
23/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3115.4900	3126.7800	3.1155	3.1268	0
23/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2644.1400	2647.8800	2.6441	2.6479	0
23/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3087.1300	3098.4000	3.0871	3.0984	0
23/01/2024	R248 On 07-November-24			Bond Future	12.5205	12.5219	73.3961	73.3881	0
23/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4481.9100	4483.5500	4.4819	4.4836	0
23/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3043.2200	3052.8700	3.0432	3.0529	0
23/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4514.9500	4516.5800	4.5150	4.5166	0
23/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3021.8300	3031.4700	3.0218	3.0315	0
23/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4547.8100	4549.4200	4.5478	4.5494	0
23/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3000.3400	3009.9600	3.0003	3.0100	0
23/01/2024	R248 On 06-February-25			Bond Future	12.6465	12.6481	74.9668	74.9583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4353.2500	4354.1100	4.3533	4.3541	0
23/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4002.8300	4012.2200	4.0028	4.0122	0
23/01/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0