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## INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	2025 On 01-February-24			Bond Future	176.2971	176.3083	176.2971	176.3083	11,660
29/12/2023	2025 On 02-May-24			Bond Future	180.2346	180.2535	180.2346	180.2535	0
29/12/2023	2025 On 01-August-24			Bond Future	182.4275	182.4403	182.4275	182.4403	0
29/12/2023	2025 On 07-November-24			Bond Future	186.7326	186.7464	186.7326	186.7464	75
29/12/2023	2029 On 01-February-24			Bond Future	130.0896	130.0706	130.0896	130.0706	7,360
29/12/2023	2029 On 02-May-24			Bond Future	131.6259	131.6119	131.6259	131.6119	0
29/12/2023	2029 On 01-August-24			Bond Future	134.5755	134.5564	134.5755	134.5564	0
29/12/2023	2029 On 07-November-24			Bond Future	136.3406	136.3216	136.3406	136.3216	66
29/12/2023	2029 On 06-February-25			Bond Future	139.2619	139.2375	139.2619	139.2375	0
29/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	6861.8500	6837.5300	6.8619	6.8375	0
29/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	2030 On 01-February-24			Bond Future	9.7715	9.7207	92.2437	92.4589	98,259
29/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	459.0700	560.9300	0.4591	0.5609	400
29/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1315.9700	1202.6400	1.3160	1.2026	0
29/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1173.6300	1322.5400	1.1736	1.3225	500
29/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	674.0200	607.7400	0.6740	0.6077	0
29/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1284.3400	1437.7700	1.2843	1.4378	1,360
29/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	616.9100	555.1500	0.6169	0.5552	0
29/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1487.6000	1648.1400	1.4876	1.6481	500
29/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	527.4000	472.7500	0.5274	0.4728	0
29/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1700.3900	1868.1200	1.7004	1.8681	400
29/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	448.5900	401.1300	0.4486	0.4011	0
29/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1988.2600	2163.9600	1.9883	2.1640	200
29/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	363.2500	323.7600	0.3633	0.3238	0
29/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2777.9700	2968.8600	2.7780	2.9689	500
29/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	207.8500	183.5500	0.2079	0.1836	0
29/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5060.8500	5269.9300	5.0609	5.2699	0
29/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	43.2400	37.1300	0.0432	0.0371	700
29/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6248.1600	6460.4400	6.2482	6.4604	0
29/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	18.8400	15.9300	0.0188	0.0159	1,360
29/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6401.0500	6613.6100	6.4011	6.6136	0
29/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	16.9200	14.2900	0.0169	0.0143	0
29/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6439.2500	6651.8700	6.4393	6.6519	0
29/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	16.4800	13.9100	0.0165	0.0139	0
29/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6477.4400	6690.1200	6.4774	6.6901	0
29/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	16.0400	13.5300	0.0160	0.0135	0
29/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7918.9500	8133.1200	7.9190	8.1331	0
29/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	5.8600	4.8400	0.0059	0.0048	200
29/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8293.8800	8508.3700	8.2939	8.5084	0
29/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	3.9200	3.2200	0.0039	0.0032	500
29/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8331.2900	8545.8100	8.3313	8.5458	0
29/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	3.7600	3.0900	0.0038	0.0031	500
29/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9224.2600	9439.2000	9.2243	9.4392	0
29/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	1.3500	1.1000	0.0014	0.0011	400
29/12/2023	2030 On 02-May-24			Bond Future	9.8175	9.7630	94.2812	94.5050	23,540

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29/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1441.3400	1562.3700	1.4413	1.5624	1,000
29/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2089.3500	1986.6000	2.0894	1.9866	0
29/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1742.5500	1876.6700	1.7426	1.8767	0
29/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1773.4400	1683.7800	1.7734	1.6838	0
29/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1763.9300	1899.0900	1.7639	1.8991	0
29/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1753.8600	1665.2400	1.7539	1.6652	0
29/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1785.4500	1921.4300	1.7855	1.9214	0
29/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1734.4400	1646.6400	1.7344	1.6466	0
29/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2574.2900	2736.5300	2.5743	2.7365	1,000
29/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1184.9200	1123.3800	1.1849	1.1234	0
29/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3890.2600	4078.2400	3.8903	4.0782	500
29/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	675.3700	639.5700	0.6754	0.6396	0
29/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4518.2200	4714.3000	4.5182	4.7143	1,080
29/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	523.8900	496.1900	0.5239	0.4962	0
29/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5503.1500	5708.7800	5.5032	5.7088	500
29/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	355.5600	337.4100	0.3556	0.3374	0
29/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8314.8600	8533.9100	8.3149	8.5339	0
29/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	109.7300	105.0000	0.1097	0.1050	1,000
29/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9837.5500	10059.4600	9.8376	10.0595	0
29/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	47.1800	45.3100	0.0472	0.0453	1,080
29/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12484.0000	12707.5300	12.4840	12.7075	0
29/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	8.7700	8.5200	0.0088	0.0085	500
29/12/2023	2030 On 01-August-24			Bond Future	9.8665	9.8096	92.3659	92.5912	0
29/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3423.7100	3593.1100	3.4237	3.5931	0
29/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1458.5600	1402.6600	1.4586	1.4027	0
29/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3449.7700	3619.6500	3.4498	3.6197	0
29/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1446.1300	1390.7100	1.4461	1.3907	0
29/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3475.9100	3646.2600	3.4759	3.6463	0
29/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1433.7900	1378.8400	1.4338	1.3788	0
29/12/2023	2030 On 07-November-24			Bond Future	9.9308	9.8702	94.5202	94.7511	1,652
29/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4495.4800	4615.5600	4.4955	4.6156	0
29/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1479.2000	1368.3100	1.4792	1.3683	0
29/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4521.6800	4642.2800	4.5217	4.6423	0
29/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1468.8900	1358.5200	1.4689	1.3585	0

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29/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4547.9300	4669.0500	4.5479	4.6691	0
29/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1458.6600	1348.8100	1.4587	1.3488	0
29/12/2023	2030 On 06-February-25			Bond Future	10.0112	9.9477	92.5115	92.7439	0
29/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4253.4700	4422.4400	4.2535	4.4224	0
29/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1848.0000	1784.5500	1.8480	1.7846	0
29/12/2023	2032 On 01-February-24			Bond Future	10.6018	10.5567	90.2630	90.4856	91,916
29/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	86.3500	125.7900	0.0864	0.1258	1,200
29/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3061.0700	2877.9800	3.0611	2.8780	0
29/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1037.1900	1173.8800	1.0372	1.1739	500
29/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1095.4000	1009.5600	1.0954	1.0096	0
29/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1545.0700	1703.4900	1.5451	1.7035	1,200
29/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	771.6100	707.5000	0.7716	0.7075	0
29/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1610.1300	1770.7600	1.6101	1.7708	200
29/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	739.5100	677.6100	0.7395	0.6776	0
29/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1846.1000	2013.9200	1.8461	2.0139	0
29/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	636.5100	581.8000	0.6365	0.5818	17,000
29/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2021.8800	2194.3500	2.0219	2.1944	8,500
29/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	571.2200	521.1600	0.5712	0.5212	0
29/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2733.1200	2920.5300	2.7331	2.9205	500
29/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	374.3800	339.2600	0.3744	0.3393	0
29/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3703.4300	3904.0500	3.7034	3.9041	0
29/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	215.4100	193.5000	0.2154	0.1935	17,000
29/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3786.9100	3988.3700	3.7869	3.9884	0
29/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	205.6700	184.6000	0.2057	0.1846	8,500
29/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4634.4300	4842.9300	4.6344	4.8429	0
29/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	128.3700	114.3400	0.1284	0.1143	8,500
29/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5496.0400	5709.5000	5.4960	5.7095	0
29/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	78.4600	69.3900	0.0785	0.0694	200
29/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5842.9000	6057.8200	5.8429	6.0578	0
29/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	64.3900	56.7800	0.0644	0.0568	0
29/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5886.2900	6101.4000	5.8863	6.1014	0
29/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	62.8100	55.3900	0.0628	0.0554	0
29/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5929.7100	6144.9500	5.9297	6.1450	0
29/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	61.2900	54.0000	0.0613	0.0540	0

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29/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6580.9100	6798.2100	6.5809	6.7982	0
29/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	42.3000	37.0700	0.0423	0.0371	0
29/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8733.4600	8954.2300	8.7335	8.9542	0
29/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	12.4700	10.7100	0.0125	0.0107	200
29/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9241.2400	9462.6000	9.2412	9.4626	0
29/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	8.0400	6.8700	0.0080	0.0069	1,200
29/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9704.1600	9925.8900	9.7042	9.9259	0
29/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5.3000	4.5000	0.0053	0.0045	500
29/12/2023	2032 On 02-May-24			Bond Future	10.6741	10.6261	88.0948	88.3260	61,402
29/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1427.1400	1545.3600	1.4271	1.5454	1,000
29/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2954.0700	2841.0700	2.9541	2.8411	0
29/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1812.7300	1946.8900	1.8127	1.9469	0
29/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2460.5100	2363.4500	2.4605	2.3635	0
29/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1835.7800	1970.8100	1.8358	1.9708	0
29/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2435.0400	2338.8500	2.4350	2.3389	0
29/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1859.2000	1995.0900	1.8592	1.9951	0
29/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2409.9900	2314.6600	2.4100	2.3147	0
29/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1882.7900	2019.5300	1.8828	2.0195	500
29/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2385.1300	2290.6500	2.3851	2.2907	0
29/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1930.2300	2068.6700	1.9302	2.0687	500
29/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2335.7900	2243.0100	2.3358	2.2430	0
29/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2076.7700	2220.2300	2.0768	2.2202	1,550
29/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2192.8100	2105.0500	2.1928	2.1051	0
29/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2635.3300	2796.0700	2.6353	2.7961	1,000
29/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1747.7300	1677.2500	1.7477	1.6773	0
29/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3321.2900	3498.7900	3.3213	3.4988	500
29/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1351.5000	1297.7800	1.3515	1.2978	0
29/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3705.7700	3890.3200	3.7058	3.8903	0
29/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1178.3400	1131.6700	1.1783	1.1317	500
29/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4174.2400	4366.1000	4.1742	4.3661	1,550
29/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1002.1900	962.8300	1.0022	0.9628	0
29/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5825.8200	6035.4600	5.8258	6.0355	0
29/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	580.0900	558.5100	0.5801	0.5585	500
29/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10041.6100	10268.3200	10.0416	10.2683	0

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29/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	141.9700	137.4600	0.1420	0.1375	1,000
29/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11125.9900	11354.6300	11.1260	11.3546	0
29/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	87.0600	84.4800	0.0871	0.0845	500
29/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11783.6600	12013.0900	11.7837	12.0131	0
29/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	63.7900	62.0000	0.0638	0.0620	1,550
29/12/2023	2032 On 01-August-24			Bond Future	10.7494	10.6999	90.0477	90.2807	0
29/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3811.9100	3981.0200	3.8119	3.9810	0
29/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2048.6200	1984.7000	2.0486	1.9847	0
29/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3840.9600	4010.5800	3.8410	4.0106	0
29/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2031.9600	1968.5500	2.0320	1.9686	0
29/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3870.3600	4040.4900	3.8704	4.0405	0
29/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2015.6800	1952.7800	2.0157	1.9528	0
29/12/2023	2032 On 07-November-24			Bond Future	10.8491	10.7969	87.9814	88.2202	1,526
29/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4813.3500	4973.7800	4.8134	4.9738	0
29/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2036.1300	1957.7600	2.0361	1.9578	0
29/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4843.0800	5003.9700	4.8431	5.0040	0
29/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2022.0700	1944.1600	2.0221	1.9442	0
29/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4873.1800	5034.2100	4.8732	5.0342	0
29/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2008.4200	1930.6500	2.0084	1.9307	0
29/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5328.9800	5495.6800	5.3290	5.4957	1,615
29/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1811.3500	1739.2500	1.8114	1.7393	0
29/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11023.2300	11239.3600	11.0232	11.2394	0
29/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	467.2700	444.6000	0.4673	0.4446	1,615
29/12/2023	2032 On 06-February-25			Bond Future	10.9598	10.9057	89.8425	90.0831	0
29/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5312.2700	5501.8600	5.3123	5.5019	0
29/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2017.5800	1966.5500	2.0176	1.9666	0
29/12/2023	2033 On 01-February-24			Bond Future	123.2082	122.8895	123.2082	122.8895	8,052
29/12/2023	2033 On 02-May-24			Bond Future	124.4944	124.1738	124.4944	124.1738	0
29/12/2023	2033 On 01-August-24			Bond Future	127.2842	126.9518	127.2842	126.9518	0
29/12/2023	2033 On 07-November-24			Bond Future	128.7808	128.4412	128.7808	128.4412	0
29/12/2023	2033 On 06-February-25			Bond Future	131.5402	131.1887	131.5402	131.1887	0
29/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6600.1900	6248.7400	6.6002	6.2487	0
29/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	2037 On 01-February-24			Bond Future	11.8724	11.8327	78.0855	78.3024	135,090
29/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1968.6900	2109.8800	1.9687	2.1099	2,500
29/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	793.3000	717.6000	0.7933	0.7176	0
29/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2807.7700	2974.2200	2.8078	2.9742	0
29/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	470.4400	420.0000	0.4704	0.4200	0
29/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2848.4200	3015.9500	2.8484	3.0160	0
29/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	458.8900	409.5300	0.4589	0.4095	0
29/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2889.3300	3057.7900	2.8893	3.0578	0
29/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	447.6500	399.2200	0.4477	0.3992	0
29/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5564.0300	5769.7100	5.5640	5.7697	0
29/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	87.8200	76.6100	0.0878	0.0766	2,500
29/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10149.1200	10366.0900	10.1491	10.3661	0
29/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	3.2700	3.3500	0.0033	0.0034	2,500
29/12/2023	2037 On 02-May-24			Bond Future	11.9759	11.9341	79.8103	80.0353	0
29/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1197.3200	1305.9400	1.1973	1.3059	0
29/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4213.3200	4096.9800	4.2133	4.0970	0
29/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1216.0600	1325.6100	1.2161	1.3256	0
29/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4175.3100	4059.9000	4.1753	4.0599	0
29/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1234.8100	1345.2900	1.2348	1.3453	0
29/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4137.3600	4022.8800	4.1374	4.0229	0
29/12/2023	2037 On 01-August-24			Bond Future	12.0854	12.0425	77.3237	77.5506	0
29/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3307.5900	3472.3700	3.3076	3.4724	0
29/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3283.4000	3221.2000	3.2834	3.2212	0
29/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3336.3000	3501.3900	3.3363	3.5014	0
29/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3259.3400	3197.4500	3.2593	3.1975	0
29/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3365.1100	3530.7600	3.3651	3.5308	1,383
29/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3235.4300	3174.1000	3.2354	3.1741	0
29/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6891.3600	7097.1800	6.8914	7.0972	0
29/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1457.6100	1436.4500	1.4576	1.4365	1,383
29/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9315.5700	9533.3000	9.3156	9.5333	0
29/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	890.3800	881.1300	0.8904	0.8811	1,383
29/12/2023	2037 On 07-November-24			Bond Future	12.2104	12.1656	79.1263	79.3588	9,175
29/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4986.5100	5172.4500	4.9865	5.1725	0
29/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3153.5400	3106.9000	3.1535	3.1069	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5017.3500	5203.6700	5.0174	5.2037	0
29/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3134.3300	3088.0700	3.1343	3.0881	0
29/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5048.2500	5234.9600	5.0483	5.2350	0
29/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3115.2200	3069.3500	3.1152	3.0694	0
29/12/2023	2037 On 06-February-25			Bond Future	12.3430	12.2970	76.5399	76.7744	0
29/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5617.2700	5783.5300	5.6173	5.7835	0
29/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3538.1100	3469.7800	3.5381	3.4698	0
29/12/2023	2038 On 01-February-24			Bond Future	132.3894	132.3671	132.3894	132.3671	3,549
29/12/2023	2038 On 02-May-24			Bond Future	135.3463	135.3289	135.3463	135.3289	1,706
29/12/2023	2038 On 01-August-24			Bond Future	136.3024	136.2798	136.3024	136.2798	0
29/12/2023	2038 On 07-November-24			Bond Future	139.5182	139.4956	139.5182	139.4956	0
29/12/2023	2038 On 06-February-25			Bond Future	140.3631	140.3350	140.3631	140.3350	0
29/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5133.1100	5105.0000	5.1331	5.1050	0
29/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	2040 On 01-February-24			Bond Future	12.1792	12.1194	77.9854	78.3303	126,472
29/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1752.5500	1955.2700	1.7526	1.9553	0
29/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1063.3300	921.0700	1.0633	0.9211	0
29/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1856.2500	2065.3200	1.8563	2.0653	0
29/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	997.3500	861.4400	0.9974	0.8614	0
29/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1891.4000	2102.6200	1.8914	2.1026	0
29/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	976.0700	842.3100	0.9761	0.8423	0
29/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1926.8600	2140.2000	1.9269	2.1402	0
29/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	955.1600	823.5200	0.9552	0.8235	0
29/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4230.7200	4530.1800	4.2307	4.5302	0
29/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	256.0200	210.5000	0.2560	0.2105	0
29/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8993.5800	9335.3000	8.9936	9.3353	0
29/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	14.9100	11.6500	0.0149	0.0117	0
29/12/2023	2040 On 02-May-24			Bond Future	12.2876	12.2249	79.7079	80.0638	0
29/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1039.7400	1168.9200	1.0397	1.1689	0
29/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5086.9500	4860.1700	5.0870	4.8602	0
29/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1057.0100	1187.5200	1.0570	1.1875	0
29/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5043.0300	4817.5800	5.0430	4.8176	0
29/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1074.6200	1206.4700	1.0746	1.2065	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4999.5300	4775.4200	4.9995	4.7754	0
29/12/2023	2040 On 01-August-24			Bond Future	12.4020	12.3374	76.9686	77.3295	0
29/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3302.3000	3436.1800	3.3023	3.4362	0
29/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3760.5700	3533.5800	3.7606	3.5336	0
29/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3331.3100	3466.1300	3.3313	3.4661	0
29/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3733.4500	3507.4000	3.7335	3.5074	0
29/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3360.6600	3496.1900	3.3607	3.4962	0
29/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3706.7400	3481.4000	3.7067	3.4814	0
29/12/2023	2040 On 07-November-24			Bond Future	12.5313	12.4640	78.7626	79.1322	8,697
29/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5103.0700	5350.4800	5.1031	5.3505	0
29/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3444.0500	3321.8700	3.4441	3.3219	0
29/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5134.8000	5383.1700	5.1348	5.3832	0
29/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3422.9700	3301.7500	3.4230	3.3018	0
29/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5166.5900	5415.9300	5.1666	5.4159	0
29/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3402.0100	3281.7600	3.4020	3.2818	0
29/12/2023	2040 On 06-February-25			Bond Future	12.6676	12.5980	75.9176	76.2921	0
29/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5432.4900	5590.8000	5.4325	5.5908	0
29/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3940.2900	3724.1100	3.9403	3.7241	0
29/12/2023	2044 On 01-February-24			Bond Future	12.2529	12.2133	74.2069	74.4365	95,462
29/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1392.5000	1556.5600	1.3925	1.5566	0
29/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1293.7700	1228.1800	1.2938	1.2282	0
29/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1423.5100	1589.0600	1.4235	1.5891	0
29/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1267.0700	1202.9700	1.2671	1.2030	0
29/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1454.8600	1621.8000	1.4549	1.6218	0
29/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1240.7900	1178.0800	1.2408	1.1781	0
29/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4345.6300	4569.3500	4.3456	4.5694	0
29/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	224.8800	218.9500	0.2249	0.2190	15,000
29/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5527.7300	5756.1900	5.5277	5.7562	0
29/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	113.9000	112.7100	0.1139	0.1127	5,000
29/12/2023	2044 On 02-May-24			Bond Future	12.3574	12.3159	75.8460	76.0838	34
29/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1020.1800	1118.3300	1.0202	1.1183	0
29/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5247.0700	5107.3600	5.2471	5.1074	0
29/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1037.4000	1136.5200	1.0374	1.1365	0
29/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5201.7700	5063.0300	5.2018	5.0630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1054.8100	1154.9000	1.0548	1.1549	0
29/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5156.7400	5018.9700	5.1567	5.0190	0
29/12/2023	2044 On 01-August-24			Bond Future	12.4675	12.4249	73.1463	73.3865	0
29/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2967.8300	3124.6400	2.9678	3.1246	0
29/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4033.5100	3950.0500	4.0335	3.9501	0
29/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2995.8700	3153.3300	2.9959	3.1533	0
29/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4004.0800	3921.2700	4.0041	3.9213	0
29/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3024.0300	3182.1500	3.0240	3.1822	0
29/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3974.8300	3892.6800	3.9748	3.8927	0
29/12/2023	2044 On 07-November-24			Bond Future	12.5914	12.5470	74.8511	75.0973	0
29/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5175.8900	5358.6700	5.1759	5.3587	0
29/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3505.0000	3441.5600	3.5050	3.4416	0
29/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5208.0000	5391.2000	5.2080	5.3912	0
29/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3484.0400	3421.0200	3.4840	3.4210	0
29/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5239.8900	5423.5300	5.2399	5.4235	0
29/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3462.9300	3400.3500	3.4629	3.4004	0
29/12/2023	2044 On 06-February-25			Bond Future	12.7214	12.6757	72.0485	72.2971	0
29/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5475.3000	5657.6200	5.4753	5.6576	0
29/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3885.9600	3819.6400	3.8860	3.8196	0
29/12/2023	2046 On 01-February-24			Bond Future	116.6288	116.6093	116.6288	116.6093	11,904
29/12/2023	2046 On 02-May-24			Bond Future	117.0822	117.0671	117.0822	117.0671	4,626
29/12/2023	2046 On 01-August-24			Bond Future	119.7057	119.6860	119.7057	119.6860	0
29/12/2023	2046 On 07-November-24			Bond Future	120.3131	120.2933	120.3131	120.2933	0
29/12/2023	2046 On 06-February-25			Bond Future	122.8892	122.8649	122.8892	122.8649	0
29/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8879.2400	8854.8600	8.8792	8.8549	0
29/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	2050 On 01-February-24			Bond Future	116.5418	116.5222	116.5418	116.5222	10,813
29/12/2023	2050 On 02-May-24			Bond Future	119.1448	119.1296	119.1448	119.1296	3,316
29/12/2023	2050 On 01-August-24			Bond Future	119.5033	119.4837	119.5033	119.4837	0
29/12/2023	2050 On 07-November-24			Bond Future	122.3230	122.3033	122.3230	122.3033	0
29/12/2023	2050 On 06-February-25			Bond Future	122.5570	122.5324	122.5570	122.5324	0
29/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	6956.9800	6932.3900	6.9570	6.9324	0
29/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	AL37 On 01-February-24			Index Future	944.6840	946.7880	944.6840	946.7880	0
29/12/2023	AL37 On 02-May-24			Index Future	965.5500	967.7410	965.5500	967.7410	0
29/12/2023	AL37 On 01-August-24			Index Future	986.9610	989.1640	986.9610	989.1640	0
29/12/2023	AL37 On 07-November-24			Index Future	1010.0190	1012.2790	1010.0190	1,012.2790	0
29/12/2023	AL37 On 06-February-25			Index Future	1031.4560	1033.7280	1031.4560	1,033.7280	0
29/12/2023	AL7T On 01-February-24			Index Future	1095.3350	1098.1820	1095.3350	1,098.1820	0
29/12/2023	AL7T On 02-May-24			Index Future	1119.5300	1122.4850	1119.5300	1,122.4850	0
29/12/2023	AL7T On 01-August-24			Index Future	1144.3540	1147.3340	1144.3540	1,147.3340	0
29/12/2023	AL7T On 07-November-24			Index Future	1171.0900	1174.1450	1171.0900	1,174.1450	0
29/12/2023	AL7T On 06-February-25			Index Future	1195.9460	1199.0240	1195.9460	1,199.0240	0
29/12/2023	ALBI On 01-February-24			Index Future	948.0340	950.5780	948.0340	950.5780	100
29/12/2023	ALBI On 02-May-24			Index Future	968.9750	971.6150	968.9750	971.6150	0
29/12/2023	ALBI On 01-August-24			Index Future	990.4610	993.1240	990.4610	993.1240	0
29/12/2023	ALBI On 07-November-24			Index Future	1013.6010	1016.3310	1013.6010	1,016.3310	0
29/12/2023	ALBI On 06-February-25			Index Future	1035.1140	1037.8660	1035.1140	1,037.8660	0
29/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	ES33 On 01-February-24			Bond Future	12.2426	12.2032	76.5841	76.7628	0
29/12/2023	ES33 On 02-May-24			Bond Future	12.3699	12.3281	74.4957	74.6816	0
29/12/2023	ES33 On 01-August-24			Bond Future	12.5016	12.4586	76.1647	76.3519	0
29/12/2023	ES33 On 07-November-24			Bond Future	12.6675	12.6223	74.1572	74.3491	0
29/12/2023	ES33 On 06-February-25			Bond Future	12.8453	12.7987	75.7417	75.9350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2010.1100	2203.3800	2.0101	2.2034	0
29/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	ES42 On 01-February-24			Bond Future	12.8603	12.8158	71.9793	72.2115	0
29/12/2023	ES42 On 02-May-24			Bond Future	12.9868	12.9400	69.3244	69.5648	0
29/12/2023	ES42 On 01-August-24			Bond Future	13.1148	13.0667	70.8770	71.1201	0
29/12/2023	ES42 On 07-November-24			Bond Future	13.2704	13.2201	68.2791	68.5283	0
29/12/2023	ES42 On 06-February-25			Bond Future	13.4284	13.3766	69.7353	69.9872	0
29/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1341.8000	1593.6700	1.3418	1.5937	0
29/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-February-24			GOVI	934.4670	936.9830	934.4670	936.9830	729
29/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	544870.0000	570030.0000	54.4870	57.0030	0
29/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	544770.0000	569930.0000	54.4770	56.9930	0
29/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	544670.0000	569830.0000	54.4670	56.9830	0
29/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 02-May-24			GOVI	955.1080	957.7190	955.1080	957.7190	0
29/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	41380.0000	67490.0000	4.1380	6.7490	0
29/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	41280.0000	67390.0000	4.1280	6.7390	0
29/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	41180.0000	67290.0000	4.1180	6.7290	0
29/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-August-24			GOVI	976.2870	978.9210	976.2870	978.9210	0
29/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	329170.0000	355510.0000	32.9170	35.5510	0
29/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	329070.0000	355410.0000	32.9070	35.5410	0
29/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	328970.0000	355310.0000	32.8970	35.5310	0
29/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 07-November-24			GOVI	999.0960	1001.7960	999.0960	1,001.7960	0
29/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	503160.0000	530160.0000	50.3160	53.0160	0
29/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	503060.0000	530060.0000	50.3060	53.0060	0
29/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	502960.0000	529960.0000	50.2960	52.9960	0
29/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GOVI On 06-February-25			GOVI	1020.3010	1023.0230	1020.3010	1,023.0230	0
29/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	483010.0000	510230.0000	48.3010	51.0230	0
29/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/12/2023	IGOV On 01-February-24			Index Future	348.3510	347.1130	348.3510	347.1130	606
29/12/2023	IGOV On 02-May-24			Index Future	356.1310	354.8800	356.1310	354.8800	16
29/12/2023	IGOV On 01-August-24			Index Future	364.1120	362.8190	364.1120	362.8190	0
29/12/2023	IGOV On 07-November-24			Index Future	372.7070	371.3850	372.7070	371.3850	0
29/12/2023	IGOV On 06-February-25			Index Future	380.6970	379.3340	380.6970	379.3340	0
29/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
29/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3730	8.3750	91.6270	91.6250	0
29/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
29/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3280	91.6720	91.6720	0
29/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2470	8.2470	91.7530	91.7530	0
29/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2180	91.7820	91.7820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0880	91.9120	91.9120	0
29/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8600	7.8580	92.1400	92.1420	0
29/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5380	7.5380	92.4620	92.4620	0
29/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4280	7.4250	92.5720	92.5750	0
29/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3450	7.3450	92.6550	92.6550	0
29/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2730	7.2850	92.7270	92.7150	0
29/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.4060	7.4070	92.5940	92.5930	0
29/12/2023	R035 On 01-February-24			Bond Future	11.4111	11.3613	88.1725	88.4475	68,094
29/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	79.1200	102.5900	0.0791	0.1026	400
29/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4592.4600	4340.9600	4.5925	4.3410	0
29/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	579.3900	668.7400	0.5794	0.6687	400
29/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2202.4300	2016.8100	2.2024	2.0168	0
29/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4273.7600	4520.5700	4.2738	4.5206	0
29/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	188.4500	160.2900	0.1885	0.1603	0
29/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4319.8200	4567.3200	4.3198	4.5673	0
29/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	183.2200	155.7500	0.1832	0.1558	0
29/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4365.9500	4614.1400	4.3660	4.6141	0
29/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	178.1200	151.3400	0.1781	0.1513	0
29/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10292.3900	10567.4100	10.2924	10.5674	0
29/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	2.6400	2.6900	0.0026	0.0027	400
29/12/2023	R035 On 02-May-24			Bond Future	11.5008	11.4483	85.6083	85.8929	109,420
29/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1659.5500	1813.8500	1.6596	1.8139	0
29/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3363.6800	3233.3600	3.3637	3.2334	0
29/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1683.0600	1838.4800	1.6831	1.8385	0
29/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3331.6200	3202.4200	3.3316	3.2024	0
29/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1706.5600	1863.0900	1.7066	1.8631	0
29/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3299.6100	3171.5200	3.2996	3.1715	0
29/12/2023	R035 On 01-August-24			Bond Future	11.5926	11.5385	87.5062	87.7940	0
29/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3835.4700	4042.9600	3.8355	4.0430	0
29/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2796.2700	2716.0400	2.7963	2.7160	0
29/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3866.4200	4074.5700	3.8664	4.0746	0
29/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2775.0600	2695.4900	2.7751	2.6955	0
29/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3897.4700	4106.2800	3.8975	4.1063	0
29/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2753.9900	2675.0800	2.7540	2.6751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R035 On 07-November-24			Bond Future	11.7132	11.6566	85.0322	85.3270	19,875
29/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5053.4500	5282.3200	5.0535	5.2823	0
29/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2724.7900	2658.8300	2.7248	2.6588	0
29/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5085.5400	5314.9100	5.0855	5.3149	0
29/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2706.9200	2641.4600	2.7069	2.6415	0
29/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5117.7000	5347.5700	5.1177	5.3476	0
29/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2689.1600	2624.2000	2.6892	2.6242	0
29/12/2023	R035 On 06-February-25			Bond Future	11.8440	11.7856	86.8314	87.1293	0
29/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5570.3000	5857.6700	5.5703	5.8577	0
29/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2759.9800	2749.4700	2.7600	2.7495	0
29/12/2023	R053 On 01-February-24			Bond Future	12.1866	12.1419	99.5995	99.9413	0
29/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5630.2200	5957.9700	5.6302	5.9580	0
29/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	327.5300	313.5500	0.3275	0.3136	0
29/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5690.5000	6018.7500	5.6905	6.0188	0
29/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	319.2900	305.8100	0.3193	0.3058	0
29/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5750.8700	6079.6100	5.7509	6.0796	0
29/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	311.2300	298.2400	0.3112	0.2982	0
29/12/2023	R053 On 02-May-24			Bond Future	12.2865	12.2396	95.9348	96.2882	5,189
29/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7018.1000	7314.8300	7.0181	7.3148	0
29/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1794.6600	1737.9300	1.7947	1.7379	0
29/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7068.1500	7365.5100	7.0682	7.3655	0
29/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1777.1900	1721.0900	1.7772	1.7211	0
29/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7118.2700	7416.2500	7.1183	7.4163	0
29/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1759.8900	1704.4100	1.7599	1.7044	0
29/12/2023	R053 On 01-August-24			Bond Future	12.3887	12.3405	98.0613	98.4189	0
29/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8054.8600	8236.8100	8.0549	8.2368	0
29/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2857.7200	2682.0800	2.8577	2.6821	0
29/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8101.4200	8284.4500	8.1014	8.2845	0
29/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2837.8200	2663.2600	2.8378	2.6633	0
29/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8148.2900	8331.8700	8.1483	8.3319	0
29/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2818.3300	2644.3200	2.8183	2.6443	0
29/12/2023	R053 On 07-November-24			Bond Future	12.5124	12.4620	94.4761	94.8424	0
29/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6752.8700	7021.5900	6.7529	7.0216	0
29/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4778.9900	4681.4300	4.7790	4.6814	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6794.2400	7063.6000	6.7942	7.0636	0
29/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4750.7100	4653.7900	4.7507	4.6538	0
29/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6835.6900	7105.6700	6.8357	7.1057	0
29/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4722.6000	4626.3000	4.7226	4.6263	0
29/12/2023	R053 On 06-February-25			Bond Future	12.6397	12.5878	96.4724	96.8429	0
29/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7416.0100	7564.5400	7.4160	7.5645	0
29/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5323.8800	5101.9000	5.3239	5.1019	0
29/12/2023	R186 On 01-February-24			Bond Future	8.6627	8.6101	105.9112	106.0464	74,423
29/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2168.0300	2287.1500	2.1680	2.2872	0
29/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	44.7100	28.6400	0.0447	0.0286	0
29/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2191.6900	2311.2600	2.1917	2.3113	0
29/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	43.3400	27.7200	0.0433	0.0277	0
29/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2215.3800	2335.3900	2.2154	2.3354	0
29/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	42.0100	26.8300	0.0420	0.0268	0
29/12/2023	R186 On 02-May-24			Bond Future	8.6278	8.5676	108.2507	108.3934	11,233
29/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	242.0500	283.4000	0.2421	0.2834	0
29/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1766.6300	1665.3300	1.7666	1.6653	0
29/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	247.8300	289.8400	0.2478	0.2898	0
29/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1748.2900	1647.6500	1.7483	1.6477	0
29/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	253.9100	296.5700	0.2539	0.2966	0
29/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1730.2500	1630.2600	1.7303	1.6303	0
29/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2763.9200	2894.1500	2.7639	2.8942	2,030
29/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	194.5700	182.1500	0.1946	0.1822	0
29/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4167.6200	4305.9700	4.1676	4.3060	0
29/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	75.6700	71.3700	0.0757	0.0714	2,030
29/12/2023	R186 On 01-August-24			Bond Future	8.5818	8.5163	105.3418	105.4837	0
29/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1181.0700	1270.7600	1.1811	1.2708	0
29/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	968.7400	916.5800	0.9687	0.9166	0
29/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1194.4000	1284.5200	1.1944	1.2845	0
29/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	960.4900	908.7600	0.9605	0.9088	0
29/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1207.7900	1298.3400	1.2078	1.2983	0
29/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	952.3000	901.0000	0.9523	0.9010	0
29/12/2023	R186 On 07-November-24			Bond Future	8.5504	8.4753	107.7996	107.9452	44,537
29/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1907.3900	2012.4800	1.9074	2.0125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	791.7900	751.2600	0.7918	0.7513	0
29/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1921.3300	2026.7000	1.9213	2.0267	0
29/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	786.6200	746.3700	0.7866	0.7464	0
29/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1934.9300	2040.5800	1.9349	2.0406	0
29/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	781.1200	741.1500	0.7811	0.7412	0
29/12/2023	R186 On 06-February-25			Bond Future	8.5475	8.4636	104.7661	104.9109	0
29/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1719.6900	1823.1900	1.7197	1.8232	0
29/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	892.6600	851.3400	0.8927	0.8513	0
29/12/2023	R202 On 01-February-24			Bond Future	259.4830	260.0778	259.4830	260.0778	5,070
29/12/2023	R202 On 02-May-24			Bond Future	265.2785	265.8973	265.2785	265.8973	0
29/12/2023	R202 On 01-August-24			Bond Future	266.1166	266.7397	266.1166	266.7397	0
29/12/2023	R202 On 07-November-24			Bond Future	272.3960	273.0349	272.3960	273.0349	6
29/12/2023	R202 On 06-February-25			Bond Future	272.9584	273.6014	272.9584	273.6014	0
29/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6168.4000	6811.3600	6.1684	6.8114	0
29/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	R209 On 01-February-24			Bond Future	11.5772	11.5375	67.8958	68.0878	14,316
29/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2844.2600	3026.5200	2.8443	3.0265	0
29/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	297.1100	287.3300	0.2971	0.2873	0
29/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2882.1200	3064.7900	2.8821	3.0648	0
29/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	289.3300	279.9600	0.2893	0.2800	0
29/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2920.0500	3103.1300	2.9201	3.1031	0
29/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	281.6800	272.7200	0.2817	0.2727	0
29/12/2023	R209 On 02-May-24			Bond Future	11.6650	11.6232	66.2425	66.4415	0
29/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1142.3600	1198.1700	1.1424	1.1982	0
29/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3556.1100	3412.8600	3.5561	3.4129	0
29/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1160.0200	1216.2100	1.1600	1.2162	0
29/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3523.8100	3380.9400	3.5238	3.3809	0
29/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1177.8400	1234.2600	1.1778	1.2343	0
29/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3491.7300	3349.0900	3.4917	3.3491	0
29/12/2023	R209 On 01-August-24			Bond Future	11.7553	11.7125	67.7109	67.9119	0
29/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2903.6900	3052.7600	2.9037	3.0528	0
29/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2787.9100	2735.9700	2.7879	2.7360	0
29/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2929.1500	3078.7200	2.9292	3.0787	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2766.6000	2715.1600	2.7666	2.7152	0
29/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2954.9100	3104.9900	2.9549	3.1050	0
29/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2745.6300	2694.7000	2.7456	2.6947	0
29/12/2023	R209 On 07-November-24			Bond Future	11.8669	11.8224	66.1337	66.3397	5,237
29/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4308.8800	4405.6900	4.3089	4.4057	0
29/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2751.8500	2642.6700	2.7519	2.6427	0
29/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4336.0700	4433.3400	4.3361	4.4333	0
29/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2734.4100	2625.6900	2.7344	2.6257	0
29/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4363.3300	4460.8000	4.3633	4.4608	0
29/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2717.0900	2608.5700	2.7171	2.6086	0
29/12/2023	R209 On 06-February-25			Bond Future	11.9842	11.9384	67.5326	67.7405	0
29/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4834.7900	5013.7300	4.8348	5.0137	0
29/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2810.1300	2781.2100	2.8101	2.7812	0
29/12/2023	R210 On 01-February-24			Bond Future	235.7218	235.6876	235.7218	235.6876	677
29/12/2023	R210 On 02-May-24			Bond Future	237.7252	237.7001	237.7252	237.7001	0
29/12/2023	R210 On 01-August-24			Bond Future	243.0522	243.0178	243.0522	243.0178	0
29/12/2023	R210 On 07-November-24			Bond Future	245.4268	245.3925	245.4268	245.3925	60
29/12/2023	R210 On 06-February-25			Bond Future	250.6839	250.6402	250.6839	250.6402	0
29/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11073.9300	11030.2000	11.0739	11.0302	0
29/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/12/2023	R213 On 01-February-24			Bond Future	10.2803	10.2401	86.8783	87.0560	29,769
29/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6018.7700	6193.1000	6.0188	6.1931	0
29/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	32.0800	28.6200	0.0321	0.0286	0
29/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6058.1900	6232.6000	6.0582	6.2326	0
29/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	31.2700	27.8900	0.0313	0.0279	0
29/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6097.6100	6272.0900	6.0976	6.2721	0
29/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	30.4900	27.1800	0.0305	0.0272	0
29/12/2023	R213 On 02-May-24			Bond Future	10.3392	10.2962	85.2386	85.4239	0
29/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1781.0900	1892.9200	1.7811	1.8929	0
29/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2036.4500	1962.9800	2.0365	1.9630	0
29/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1803.1700	1915.6800	1.8032	1.9157	0
29/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2015.3000	1942.5100	2.0153	1.9425	0
29/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1825.2000	1938.3800	1.8252	1.9384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1994.1200	1922.0000	1.9941	1.9220	0
29/12/2023	R213 On 01-August-24			Bond Future	10.3986	10.3543	87.1285	87.3147	0
29/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3606.2600	3693.3400	3.6063	3.6933	0
29/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1697.3800	1598.2600	1.6974	1.5983	0
29/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3633.2000	3720.5400	3.6332	3.7205	0
29/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1683.5500	1584.6900	1.6836	1.5847	0
29/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3660.2000	3747.8000	3.6602	3.7478	0
29/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1669.8100	1571.2100	1.6698	1.5712	0
29/12/2023	R213 On 07-November-24			Bond Future	10.4885	10.4416	85.6003	85.7913	16,191
29/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4543.2600	4674.5900	4.5433	4.6746	0
29/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1670.1300	1610.5500	1.6701	1.6106	0
29/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4570.4800	4702.1600	4.5705	4.7022	0
29/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1658.3900	1599.1600	1.6584	1.5992	0
29/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4597.7400	4730.0600	4.5977	4.7301	0
29/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1646.7200	1588.1300	1.6467	1.5881	0
29/12/2023	R213 On 06-February-25			Bond Future	10.5936	10.5450	87.4129	87.6047	0
29/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4796.4700	4937.8900	4.7965	4.9379	0
29/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1880.2000	1829.8000	1.8802	1.8298	0
29/12/2023	R214 On 01-February-24			Bond Future	12.0006	11.9560	63.2848	63.5045	10,887
29/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1505.9100	1672.3000	1.5059	1.6723	0
29/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	828.0200	774.6200	0.8280	0.7746	0
29/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1535.6800	1703.3200	1.5357	1.7033	0
29/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	809.6100	757.4600	0.8096	0.7575	0
29/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1565.8000	1734.6700	1.5658	1.7347	0
29/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	791.6000	740.6800	0.7916	0.7407	0
29/12/2023	R214 On 02-May-24			Bond Future	12.0899	12.0432	61.3782	61.6054	10,172
29/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	956.1100	1049.4300	0.9561	1.0494	0
29/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4134.3600	4000.4100	4.1344	4.0004	0
29/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	971.7900	1065.8900	0.9718	1.0659	0
29/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4097.6000	3964.4300	4.0976	3.9644	0
29/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	987.5200	1082.6500	0.9875	1.0827	0
29/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4060.9500	3928.8100	4.0610	3.9288	0
29/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2361.4800	2510.4900	2.3615	2.5105	10,000
29/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2215.7800	2137.5200	2.2158	2.1375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2414.5100	2564.8700	2.4145	2.5649	7,110
29/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2172.3000	2095.3900	2.1723	2.0954	0
29/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4635.8400	4826.3100	4.6358	4.8263	0
29/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1029.6900	992.8900	1.0297	0.9929	17,110
29/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6876.2700	7086.2700	6.8763	7.0863	0
29/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	517.6800	500.4100	0.5177	0.5004	17,110
29/12/2023	R214 On 01-August-24			Bond Future	12.1806	12.1328	62.7390	62.9689	0
29/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2878.1300	3028.6300	2.8781	3.0286	0
29/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2977.0000	2897.5200	2.9770	2.8975	0
29/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2903.7000	3054.7900	2.9037	3.0548	0
29/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2954.5700	2875.6800	2.9546	2.8757	0
29/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2929.1700	3080.8600	2.9292	3.0809	0
29/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2932.1000	2853.8100	2.9321	2.8538	0
29/12/2023	R214 On 07-November-24			Bond Future	12.2951	12.2454	60.8954	61.1310	0
29/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4324.3200	4491.5700	4.3243	4.4916	0
29/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2911.0200	2842.6500	2.9110	2.8427	0
29/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4351.6800	4519.3600	4.3517	4.5194	0
29/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2892.9100	2824.9700	2.8929	2.8250	0
29/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4379.1000	4546.9900	4.3791	4.5470	0
29/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2874.9000	2807.1700	2.8749	2.8072	0
29/12/2023	R214 On 06-February-25			Bond Future	12.4159	12.3648	62.1838	62.4222	0
29/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4656.1300	4745.7100	4.6561	4.7457	0
29/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3312.9300	3164.1800	3.3129	3.1642	0
29/12/2023	R248 On 01-February-24			Bond Future	12.1830	12.1282	77.2878	77.6137	246,223
29/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	147.1100	201.8300	0.1471	0.2018	0
29/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4398.9700	4127.7800	4.3990	4.1278	0
29/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1241.9500	1441.9700	1.2420	1.4420	0
29/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1497.6900	1371.8000	1.4977	1.3718	0
29/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1271.4300	1473.6000	1.2714	1.4736	0
29/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1467.6000	1343.8600	1.4676	1.3439	0
29/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1301.2900	1505.6000	1.3013	1.5056	0
29/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1437.9700	1316.3700	1.4380	1.3164	0
29/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1756.9500	1990.1000	1.7570	1.9901	0
29/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1069.6200	976.8600	1.0696	0.9769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5245.4200	5560.3400	5.2454	5.5603	0
29/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	147.6200	136.6300	0.1476	0.1366	0
29/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6549.7400	6871.2200	6.5497	6.8712	0
29/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	70.0200	65.5900	0.0700	0.0656	0
29/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9065.2900	9390.6900	9.0653	9.3907	0
29/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	15.2300	14.7200	0.0152	0.0147	0
29/12/2023	R248 On 02-May-24			Bond Future	12.2786	12.2213	74.5467	74.8829	13,880
29/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	768.7000	870.1300	0.7687	0.8701	0
29/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6238.3700	6003.5900	6.2384	6.0036	0
29/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	858.5800	967.5100	0.8586	0.9675	0
29/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5932.2700	5704.9900	5.9323	5.7050	0
29/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	874.2700	984.4600	0.8743	0.9845	0
29/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5882.3000	5656.2800	5.8823	5.6563	0
29/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	890.0100	1001.4600	0.8900	1.0015	0
29/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5832.4800	5607.7200	5.8325	5.6077	0
29/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3186.7800	3408.4700	3.1868	3.4085	0
29/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2483.0700	2368.5500	2.4831	2.3686	0
29/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6011.0300	6291.1800	6.0110	6.2912	0
29/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1163.8500	1107.7900	1.1639	1.1078	0
29/12/2023	R248 On 01-August-24			Bond Future	12.3759	12.3169	76.1994	76.5403	13,000
29/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3447.5000	3656.4600	3.4475	3.6565	0
29/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3886.8400	3754.9700	3.8868	3.7550	0
29/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3477.9000	3687.7300	3.4779	3.6877	0
29/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3859.0600	3728.0600	3.8591	3.7281	0
29/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3508.1800	3718.8700	3.5082	3.7189	0
29/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3831.2400	3701.1000	3.8312	3.7011	0
29/12/2023	R248 On 07-November-24			Bond Future	12.4978	12.4364	73.5248	73.8739	0
29/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5201.3500	5441.3100	5.2014	5.4413	0
29/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3633.9300	3524.8000	3.6339	3.5248	0
29/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5234.0600	5474.4000	5.2341	5.4744	0
29/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3612.2100	3503.4600	3.6122	3.5035	0
29/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5266.5600	5507.5300	5.2666	5.5075	0
29/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3590.3600	3482.2400	3.5904	3.4822	0
29/12/2023	R248 On 06-February-25			Bond Future	12.6262	12.5628	75.0798	75.4336	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5024.3200	5254.7800	5.0243	5.2548	0
29/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4560.8700	4437.5200	4.5609	4.4375	0
29/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0