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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
19/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	2025 On 01-February-24			Bond Future	176.2798	176.3055	176.2798	176.3055	11,660
19/12/2023	2025 On 02-May-24			Bond Future	180.2308	180.2571	180.2308	180.2571	0
19/12/2023	2025 On 01-August-24			Bond Future	182.4090	182.4354	182.4090	182.4354	0
19/12/2023	2025 On 07-November-24			Bond Future	186.7073	186.7335	186.7073	186.7335	75
19/12/2023	2029 On 01-February-24			Bond Future	130.6389	130.6939	130.6389	130.6939	7,360
19/12/2023	2029 On 02-May-24			Bond Future	132.1980	132.2540	132.1980	132.2540	0
19/12/2023	2029 On 01-August-24			Bond Future	135.1477	135.2047	135.1477	135.2047	0
19/12/2023	2029 On 07-November-24			Bond Future	136.9257	136.9834	136.9257	136.9834	66
19/12/2023	2029 On 06-February-25			Bond Future	139.8409	139.8992	139.8409	139.8992	0
19/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7440.8600	7499.2300	7.4409	7.4992	0
19/12/2023	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
19/12/2023	2030 On 01-February-24			Bond Future	9.7363	9.6545	92.3926	92.7399	95,172
19/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	606.8800	760.6000	0.6069	0.7606	400
19/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1314.8100	1121.3100	1.3148	1.1213	0
19/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1347.3700	1578.1000	1.3474	1.5781	500
19/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	698.7900	582.3000	0.6988	0.5823	0
19/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1459.2100	1698.0300	1.4592	1.6980	1,360
19/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	642.8100	534.4100	0.6428	0.5344	0
19/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1663.4500	1915.4600	1.6635	1.9155	500
19/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	554.2800	459.0700	0.5543	0.4591	0
19/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1877.4600	2141.4300	1.8775	2.1414	400
19/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	476.6900	393.4400	0.4767	0.3934	0
19/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2165.4700	2443.0600	2.1655	2.4431	200
19/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	391.4900	321.8600	0.3915	0.3219	0
19/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2952.4100	3256.6500	2.9524	3.2567	500
19/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	233.3200	190.3400	0.2333	0.1903	0
19/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5222.4600	5559.0700	5.2225	5.5591	0
19/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	55.8800	45.2700	0.0559	0.0453	700
19/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6404.3000	6746.5900	6.4043	6.7466	0
19/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	26.0100	21.0800	0.0260	0.0211	1,360
19/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6556.6700	6899.4300	6.5567	6.8994	0
19/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	23.5700	19.1100	0.0236	0.0191	0
19/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6594.7300	6937.6100	6.5947	6.9376	0
19/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	22.9900	18.6500	0.0230	0.0187	0
19/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6632.8100	6975.7900	6.6328	6.9758	0
19/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	22.4400	18.2000	0.0224	0.0182	0
19/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8070.9100	8416.5000	8.0709	8.4165	0
19/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	8.8500	7.2200	0.0089	0.0072	200
19/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8445.8800	8791.8300	8.4459	8.7918	0
19/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	6.9500	5.6800	0.0070	0.0057	500
19/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8483.2800	8829.2600	8.4833	8.8293	0
19/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	6.7800	5.5400	0.0068	0.0055	500
19/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9375.2200	9721.8400	9.3752	9.7218	0
19/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3.3400	2.7400	0.0033	0.0027	400
19/12/2023	2030 On 02-May-24			Bond Future	9.7786	9.6923	94.4409	94.7958	21,427

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1578.2100	1756.0800	1.5782	1.7561	1,000
19/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2066.5300	1889.5300	2.0665	1.8895	0
19/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1875.9500	2072.9700	1.8760	2.0730	0
19/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1747.1500	1589.3000	1.7472	1.5893	0
19/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1897.2600	2095.5400	1.8973	2.0955	0
19/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1727.5000	1570.9100	1.7275	1.5709	0
19/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1918.9300	2118.4800	1.9189	2.1185	0
19/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1708.2300	1552.9100	1.7082	1.5529	0
19/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2707.7700	2946.6300	2.7078	2.9466	1,000
19/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1158.7100	1042.7000	1.1587	1.0427	0
19/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4028.8800	4311.4500	4.0289	4.3115	500
19/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	654.3000	582.0000	0.6543	0.5820	0
19/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4661.4900	4958.4800	4.6615	4.9585	1,080
19/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	507.4700	449.5900	0.5075	0.4496	0
19/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5652.3600	5966.3500	5.6524	5.9664	500
19/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	345.0800	304.2000	0.3451	0.3042	0
19/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8483.4100	8823.3100	8.4834	8.8233	0
19/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	118.5900	103.6200	0.1186	0.1036	1,000
19/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10012.4700	10359.1700	10.0125	10.3592	0
19/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	62.4100	54.2400	0.0624	0.0542	1,080
19/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12648.2900	13001.1900	12.6483	13.0012	0
19/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	13.3700	11.4000	0.0134	0.0114	500
19/12/2023	2030 On 01-August-24			Bond Future	9.8275	9.7363	92.5201	92.8826	0
19/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3517.2700	3763.3800	3.5173	3.7634	0
19/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1397.8800	1281.5400	1.3979	1.2815	0
19/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3543.2200	3790.1700	3.5432	3.7902	0
19/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1385.3400	1269.8400	1.3853	1.2698	0
19/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3569.5300	3817.3100	3.5695	3.8173	0
19/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1373.1700	1258.5000	1.3732	1.2585	0
19/12/2023	2030 On 07-November-24			Bond Future	9.8903	9.7933	94.6746	95.0451	1,652
19/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4505.7800	4771.3000	4.5058	4.7713	0
19/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1335.0500	1230.1000	1.3351	1.2301	0
19/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4532.5400	4798.7300	4.5325	4.7987	0
19/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1325.3000	1221.0200	1.3253	1.2210	0

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19/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4559.3500	4826.1900	4.5594	4.8262	0
19/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1315.6300	1212.0000	1.3156	1.2120	0
19/12/2023	2030 On 06-February-25			Bond Future	9.9717	9.8688	92.6560	93.0339	0
19/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4188.7300	4444.5600	4.1887	4.4446	0
19/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1638.7600	1516.7600	1.6388	1.5168	0
19/12/2023	2032 On 01-February-24			Bond Future	10.5864	10.4747	90.3388	90.8911	91,820
19/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	109.6900	186.5900	0.1097	0.1866	1,200
19/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3008.6800	2533.2800	3.0087	2.5333	0
19/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1083.1400	1398.3400	1.0831	1.3983	500
19/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1065.6200	828.5200	1.0656	0.8285	0
19/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1597.9000	1974.0500	1.5979	1.9741	1,200
19/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	748.7100	572.5600	0.7487	0.5726	0
19/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1663.9500	2046.4700	1.6640	2.0465	200
19/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	717.6000	547.8200	0.7176	0.5478	0
19/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1903.0100	2306.4800	1.9030	2.3065	0
19/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	617.6900	468.8600	0.6177	0.4689	17,000
19/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2080.7600	2497.9300	2.0808	2.4979	8,500
19/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	554.3700	419.2400	0.5544	0.4192	0
19/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2799.4100	3259.4900	2.7994	3.2595	500
19/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	364.9400	272.7200	0.3649	0.2727	0
19/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3776.3700	4273.2700	3.7764	4.2733	0
19/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	212.6200	157.2200	0.2126	0.1572	17,000
19/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3860.0600	4359.3300	3.8601	4.3593	0
19/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	203.0900	150.0600	0.2031	0.1501	8,500
19/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4710.0900	5228.3400	4.7101	5.2283	0
19/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	128.3000	94.2500	0.1283	0.0943	8,500
19/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5573.9900	6104.6700	5.5740	6.1047	0
19/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	80.6800	59.0600	0.0807	0.0591	200
19/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5921.3200	6455.6000	5.9213	6.4556	0
19/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	67.0800	49.0600	0.0671	0.0491	0
19/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5964.7400	6499.4400	5.9647	6.4994	0
19/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	65.5300	47.9300	0.0655	0.0479	0
19/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6008.2000	6543.2900	6.0082	6.5433	0
19/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	64.0500	46.8400	0.0641	0.0468	0

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19/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6659.7700	7199.8500	6.6598	7.1999	0
19/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	45.4300	33.2100	0.0454	0.0332	0
19/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8810.5500	9359.1400	8.8106	9.3591	0
19/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	13.8300	10.1200	0.0138	0.0101	200
19/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9319.3900	9868.8900	9.3194	9.8689	0
19/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	10.4600	7.6600	0.0105	0.0077	1,200
19/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9782.7000	10332.8500	9.7827	10.3329	0
19/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	8.1100	5.9600	0.0081	0.0060	500
19/12/2023	2032 On 02-May-24			Bond Future	10.6565	10.5397	88.1793	88.7439	61,402
19/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1553.5200	1803.7500	1.5535	1.8038	1,000
19/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2995.8900	2681.5900	2.9959	2.6816	0
19/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1937.7300	2223.8200	1.9377	2.2238	0
19/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2500.9500	2222.5100	2.5010	2.2225	0
19/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1961.0000	2249.0700	1.9610	2.2491	0
19/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2475.7000	2199.2400	2.4757	2.1992	0
19/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1984.4200	2274.4700	1.9844	2.2745	0
19/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2450.6500	2176.1700	2.4507	2.1762	0
19/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2008.2100	2300.2300	2.0082	2.3002	500
19/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2425.9900	2153.4800	2.4260	2.1535	0
19/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2055.8200	2351.7700	2.0558	2.3518	500
19/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2376.8200	2108.2400	2.3768	2.1082	0
19/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2202.4900	2510.1400	2.2025	2.5101	1,550
19/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2233.9700	1977.0900	2.2340	1.9771	0
19/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2761.8600	3108.8900	2.7619	3.1089	1,000
19/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1789.7000	1572.2000	1.7897	1.5722	0
19/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3448.7300	3834.8800	3.4487	3.8349	500
19/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1394.3800	1216.0000	1.3944	1.2160	0
19/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3833.1500	4237.7500	3.8332	4.2378	0
19/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1221.1600	1061.2300	1.2212	1.0612	500
19/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4300.4600	4724.8000	4.3005	4.7248	1,550
19/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1043.8500	903.6600	1.0439	0.9037	0
19/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5948.0400	6423.9700	5.9480	6.4240	0
19/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	617.7500	529.1500	0.6178	0.5292	500
19/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10156.9500	10694.3700	10.1570	10.6944	0

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19/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	172.7500	145.6400	0.1728	0.1456	1,000
19/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11238.2200	11784.0800	11.2382	11.7841	0
19/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	114.7300	96.0600	0.1147	0.0961	500
19/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11890.6600	12440.7500	11.8907	12.4408	0
19/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	86.2300	71.7900	0.0862	0.0718	1,550
19/12/2023	2032 On 01-August-24			Bond Future	10.7329	10.6107	90.1255	90.7023	0
19/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3902.4600	4272.3400	3.9025	4.2723	0
19/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2061.3300	1854.4600	2.0613	1.8545	0
19/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3931.6700	4302.8800	3.9317	4.3029	0
19/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2044.8300	1839.2900	2.0448	1.8393	0
19/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3960.9700	4333.5000	3.9610	4.3335	0
19/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2028.4500	1824.2300	2.0285	1.8242	0
19/12/2023	2032 On 07-November-24			Bond Future	10.8323	10.7039	88.0579	88.6477	1,526
19/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4806.8700	5206.6200	4.8069	5.2066	0
19/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1953.1600	1763.0800	1.9532	1.7631	0
19/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4836.6100	5237.4800	4.8366	5.2375	0
19/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1939.1100	1750.1500	1.9391	1.7502	0
19/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4866.7100	5268.6900	4.8667	5.2687	0
19/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1925.4600	1737.6100	1.9255	1.7376	0
19/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5326.0400	5744.0700	5.3260	5.7441	1,615
19/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1731.9200	1560.1200	1.7319	1.5601	0
19/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11137.5700	11670.6000	11.1376	11.6706	0
19/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	505.1200	448.3200	0.5051	0.4483	1,615
19/12/2023	2032 On 06-February-25			Bond Future	10.9450	10.8103	89.9081	90.5100	0
19/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5359.2200	5773.6900	5.3592	5.7737	0
19/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1998.8900	1811.5300	1.9989	1.8115	0
19/12/2023	2033 On 01-February-24			Bond Future	123.8381	124.4330	123.8381	124.4330	8,052
19/12/2023	2033 On 02-May-24			Bond Future	125.1481	125.7562	125.1481	125.7562	0
19/12/2023	2033 On 01-August-24			Bond Future	127.9407	128.5620	127.9407	128.5620	0
19/12/2023	2033 On 07-November-24			Bond Future	129.4514	130.0869	129.4514	130.0869	0
19/12/2023	2033 On 06-February-25			Bond Future	132.2076	132.8561	132.2076	132.8561	0
19/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7267.6300	7916.0700	7.2676	7.9161	0
19/12/2023	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
19/12/2023	2037 On 01-February-24			Bond Future	11.8307	11.7502	78.3134	78.7565	134,725
19/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2236.6200	2553.4800	2.2366	2.5535	2,500
19/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	833.3200	707.0800	0.8333	0.7071	0
19/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3083.7000	3442.9200	3.0837	3.4429	0
19/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	518.4600	434.5800	0.5185	0.4346	0
19/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3124.4500	3485.3100	3.1245	3.4853	0
19/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	507.0100	424.7700	0.5070	0.4248	0
19/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3165.4600	3527.9200	3.1655	3.5279	0
19/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	495.8700	415.2300	0.4959	0.4152	0
19/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5822.6100	6244.3400	5.8226	6.2443	0
19/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	118.4900	97.1200	0.1185	0.0971	2,500
19/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10382.2800	10823.8000	10.3823	10.8238	0
19/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	8.5200	6.9400	0.0085	0.0069	2,500
19/12/2023	2037 On 02-May-24			Bond Future	11.9315	11.8480	80.0495	80.5024	0
19/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1335.2200	1504.6600	1.3352	1.5047	0
19/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4112.0100	3828.5700	4.1120	3.8286	0
19/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1354.9200	1525.9600	1.3549	1.5260	0
19/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4074.9600	3793.1200	4.0750	3.7931	0
19/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1374.9700	1547.6400	1.3750	1.5476	0
19/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4038.3100	3758.1000	4.0383	3.7581	0
19/12/2023	2037 On 01-August-24			Bond Future	12.0407	11.9539	77.5606	78.0232	0
19/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3388.7900	3648.0600	3.3888	3.6481	0
19/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3127.7000	2924.3500	3.1277	2.9244	0
19/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3417.7100	3678.1700	3.4177	3.6782	0
19/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3103.8500	2901.6900	3.1039	2.9017	0
19/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3446.7400	3708.3900	3.4467	3.7084	1,383
19/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3080.1600	2879.1900	3.0802	2.8792	0
19/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7024.7100	7386.2400	7.0247	7.3862	0
19/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1354.0600	1252.9700	1.3541	1.2530	1,383
19/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9484.6100	9883.1100	9.4846	9.8831	0
19/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	822.5200	758.4000	0.8225	0.7584	1,383
19/12/2023	2037 On 07-November-24			Bond Future	12.1643	12.0739	79.3657	79.8388	9,175
19/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4920.7100	5219.2400	4.9207	5.2192	0
19/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2848.3400	2673.7600	2.8483	2.6738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4952.3400	5251.8000	4.9523	5.2518	0
19/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2829.9200	2656.2700	2.8299	2.6563	0
19/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4983.7700	5284.1400	4.9838	5.2841	0
19/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2811.3400	2638.6000	2.8113	2.6386	0
19/12/2023	2037 On 06-February-25			Bond Future	12.2973	12.2032	76.7731	77.2558	0
19/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5338.6200	5644.6900	5.3386	5.6447	0
19/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3026.2000	2849.6200	3.0262	2.8496	0
19/12/2023	2038 On 01-February-24			Bond Future	133.5736	133.5611	133.5736	133.5611	3,549
19/12/2023	2038 On 02-May-24			Bond Future	136.5674	136.5547	136.5674	136.5547	1,706
19/12/2023	2038 On 01-August-24			Bond Future	137.5407	137.5273	137.5407	137.5273	0
19/12/2023	2038 On 07-November-24			Bond Future	140.7809	140.7666	140.7809	140.7666	0
19/12/2023	2038 On 06-February-25			Bond Future	141.6496	141.6341	141.6496	141.6341	0
19/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6419.6000	6404.1300	6.4196	6.4041	0
19/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	2040 On 01-February-24			Bond Future	12.1333	12.0478	78.2500	78.7463	126,434
19/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2040.0100	2370.1500	2.0400	2.3702	0
19/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1086.1000	920.0300	1.0861	0.9200	0
19/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2147.1100	2485.1100	2.1471	2.4851	0
19/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1023.5200	865.3100	1.0235	0.8653	0
19/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2183.3400	2523.9200	2.1833	2.5239	0
19/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1003.3200	847.6900	1.0033	0.8477	0
19/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2219.8500	2562.9700	2.2199	2.5630	0
19/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	983.4600	830.3700	0.9835	0.8304	0
19/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4538.7400	4981.2800	4.5387	4.9813	0
19/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	299.3500	245.6800	0.2994	0.2457	0
19/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9269.3700	9760.5100	9.2694	9.7605	0
19/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	26.0100	20.9400	0.0260	0.0209	0
19/12/2023	2040 On 02-May-24			Bond Future	12.2388	12.1501	79.9848	80.4919	0
19/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1173.0100	1340.0000	1.1730	1.3400	0
19/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4943.2900	4603.1800	4.9433	4.6032	0
19/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1191.5500	1360.2900	1.1916	1.3603	0
19/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4900.6400	4562.2800	4.9006	4.5623	0
19/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1210.2700	1380.7600	1.2103	1.3808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4858.2500	4521.6400	4.8583	4.5216	0
19/12/2023	2040 On 01-August-24			Bond Future	12.3526	12.2605	77.2439	77.7620	0
19/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3385.6200	3665.8100	3.3856	3.6658	0
19/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3568.5900	3330.6600	3.5686	3.3307	0
19/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3414.9400	3696.4600	3.4149	3.6965	0
19/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3541.7800	3305.1800	3.5418	3.3052	0
19/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3444.3600	3727.2100	3.4444	3.7272	0
19/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3515.1400	3279.8700	3.5151	3.2799	0
19/12/2023	2040 On 07-November-24			Bond Future	12.4805	12.3846	79.0414	79.5713	8,697
19/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5071.2500	5401.1100	5.0713	5.4011	0
19/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3133.4400	2933.4500	3.1334	2.9335	0
19/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5103.8200	5434.7200	5.1038	5.4347	0
19/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3113.2000	2914.2500	3.1132	2.9143	0
19/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5136.4700	5468.4000	5.1365	5.4684	0
19/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3093.1000	2895.1800	3.0931	2.8952	0
19/12/2023	2040 On 06-February-25			Bond Future	12.6168	12.5171	76.1910	76.7317	0
19/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5235.0900	5565.9700	5.2351	5.5660	0
19/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3469.4600	3259.6800	3.4695	3.2597	0
19/12/2023	2044 On 01-February-24			Bond Future	12.2167	12.1210	74.4170	74.9768	100,633
19/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1680.4100	2017.0000	1.6804	2.0170	0
19/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1371.5100	1148.3300	1.3715	1.1483	0
19/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1712.5500	2052.3900	1.7126	2.0524	0
19/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1345.9400	1126.0100	1.3459	1.1260	0
19/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1745.1000	2088.1500	1.7451	2.0882	0
19/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1320.8600	1104.1400	1.3209	1.1041	0
19/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4629.9500	5129.7500	4.6300	5.1298	0
19/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	299.0300	239.0600	0.2990	0.2391	15,000
19/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5792.2800	6316.9700	5.7923	6.3170	0
19/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	168.2800	133.2000	0.1683	0.1332	5,000
19/12/2023	2044 On 02-May-24			Bond Future	12.3188	12.2197	76.0668	76.6389	34
19/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1105.2100	1286.5500	1.1052	1.2866	0
19/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5111.3200	4720.5000	5.1113	4.7205	0
19/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1121.4700	1304.6900	1.1215	1.3047	0
19/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5065.0600	4676.1200	5.0651	4.6761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1138.0500	1323.1700	1.1381	1.3232	0
19/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5019.2000	4632.1600	5.0192	4.6322	0
19/12/2023	2044 On 01-August-24			Bond Future	12.4287	12.3258	73.3646	73.9492	0
19/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3097.2600	3396.5000	3.0973	3.3965	0
19/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3944.5600	3659.2400	3.9446	3.6592	0
19/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3125.7300	3426.5200	3.1257	3.4265	0
19/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3915.5600	3631.7900	3.9156	3.6318	0
19/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3154.0900	3456.4200	3.1541	3.4564	0
19/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3886.5100	3604.2800	3.8865	3.6043	0
19/12/2023	2044 On 07-November-24			Bond Future	12.5516	12.4446	75.0717	75.6696	0
19/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5163.0500	5534.1900	5.1631	5.5342	0
19/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3271.5300	3044.8000	3.2715	3.0448	0
19/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5195.0000	5567.2900	5.1950	5.5673	0
19/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3250.4100	3024.8300	3.2504	3.0248	0
19/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5227.2800	5600.7200	5.2273	5.6007	0
19/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3229.6900	3005.2600	3.2297	3.0053	0
19/12/2023	2044 On 06-February-25			Bond Future	12.6819	12.5708	72.2631	72.8732	0
19/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5511.3300	5885.3300	5.5113	5.8853	0
19/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3707.3700	3471.2600	3.7074	3.4713	0
19/12/2023	2046 On 01-February-24			Bond Future	118.0862	118.2578	118.0862	118.2578	11,904
19/12/2023	2046 On 02-May-24			Bond Future	118.5815	118.7571	118.5815	118.7571	4,626
19/12/2023	2046 On 01-August-24			Bond Future	121.2272	121.4063	121.2272	121.4063	0
19/12/2023	2046 On 07-November-24			Bond Future	121.8724	122.0553	121.8724	122.0553	0
19/12/2023	2046 On 06-February-25			Bond Future	124.4655	124.6516	124.4655	124.6516	0
19/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10455.5100	10641.5800	10.4555	10.6416	0
19/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	2050 On 01-February-24			Bond Future	117.9986	118.3990	117.9986	118.3990	10,813
19/12/2023	2050 On 02-May-24			Bond Future	120.6433	121.0528	120.6433	121.0528	3,316
19/12/2023	2050 On 01-August-24			Bond Future	121.0263	121.4446	121.0263	121.4446	0
19/12/2023	2050 On 07-November-24			Bond Future	123.8777	124.3053	123.8777	124.3053	0
19/12/2023	2050 On 06-February-25			Bond Future	124.1427	124.5785	124.1427	124.5785	0
19/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8542.7000	8978.4900	8.5427	8.9785	0
19/12/2023	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
19/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	AL37 On 01-February-24			Index Future	922.6280	948.5230	922.6280	948.5230	0
19/12/2023	AL37 On 02-May-24			Index Future	943.0840	969.5520	943.0840	969.5520	0
19/12/2023	AL37 On 01-August-24			Index Future	963.9150	990.9650	963.9150	990.9650	0
19/12/2023	AL37 On 07-November-24			Index Future	986.4160	1014.0930	986.4160	1,014.0930	0
19/12/2023	AL37 On 06-February-25			Index Future	1007.2340	1035.4910	1007.2340	1,035.4910	0
19/12/2023	AL7T On 01-February-24			Index Future	1096.6460	1079.3190	1096.6460	1,079.3190	0
19/12/2023	AL7T On 02-May-24			Index Future	1120.9590	1103.2480	1120.9590	1,103.2480	0
19/12/2023	AL7T On 01-August-24			Index Future	1145.7190	1127.6140	1145.7190	1,127.6140	0
19/12/2023	AL7T On 07-November-24			Index Future	1172.4640	1153.9310	1172.4640	1,153.9310	0
19/12/2023	AL7T On 06-February-25			Index Future	1197.2080	1178.2800	1197.2080	1,178.2800	0
19/12/2023	ALBI On 01-February-24			Index Future	942.8370	948.7140	942.8370	948.7140	100
19/12/2023	ALBI On 02-May-24			Index Future	963.7400	969.7470	963.7400	969.7470	0
19/12/2023	ALBI On 01-August-24			Index Future	985.0270	991.1640	985.0270	991.1640	0
19/12/2023	ALBI On 07-November-24			Index Future	1008.0210	1014.2980	1008.0210	1,014.2980	0
19/12/2023	ALBI On 06-February-25			Index Future	1029.2950	1035.7000	1029.2950	1,035.7000	0
19/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	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
19/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	ES33 On 01-February-24			Bond Future	12.2303	12.1551	76.6396	76.9815	0
19/12/2023	ES33 On 02-May-24			Bond Future	12.3558	12.2774	74.5584	74.9079	0
19/12/2023	ES33 On 01-August-24			Bond Future	12.4885	12.4067	76.2214	76.5785	0
19/12/2023	ES33 On 07-November-24			Bond Future	12.6545	12.5688	74.2124	74.5776	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	ES33 On 06-February-25			Bond Future	12.8343	12.7446	75.7874	76.1600	0
19/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2055.8300	2428.4300	2.0558	2.4284	0
19/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	ES42 On 01-February-24			Bond Future	12.8422	12.7619	72.0738	72.4948	0
19/12/2023	ES42 On 02-May-24			Bond Future	12.9668	12.8834	69.4267	69.8570	0
19/12/2023	ES42 On 01-August-24			Bond Future	13.0955	13.0089	70.9745	71.4143	0
19/12/2023	ES42 On 07-November-24			Bond Future	13.2508	13.1604	68.3763	68.8261	0
19/12/2023	ES42 On 06-February-25			Bond Future	13.4101	13.3160	69.8245	70.2835	0
19/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1430.9900	1890.0100	1.4310	1.8900	0
19/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 01-February-24			GOVI	928.8120	934.7000	928.8120	934.7000	722
19/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	488320.0000	547200.0000	48.8320	54.7200	0
19/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	488220.0000	547100.0000	48.8220	54.7100	0
19/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	488120.0000	547000.0000	48.8120	54.7000	0
19/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 02-May-24			GOVI	949.4040	955.4220	949.4040	955.4220	0
19/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	44520.0000	0.0000	4.4520	0
19/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	15660.0000	0.0000	1.5660	0.0000	0
19/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	44420.0000	0.0000	4.4420	0
19/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	15760.0000	0.0000	1.5760	0.0000	0
19/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	44320.0000	0.0000	4.4320	0
19/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	15860.0000	0.0000	1.5860	0.0000	0
19/12/2023	GOVI On 01-August-24			GOVI	970.3750	976.5230	970.3750	976.5230	0
19/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	270050.0000	331530.0000	27.0050	33.1530	0
19/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	269950.0000	331430.0000	26.9950	33.1430	0
19/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	269850.0000	331330.0000	26.9850	33.1330	0
19/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 07-November-24			GOVI	993.0270	999.3150	993.0270	999.3150	0
19/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	442470.0000	505350.0000	44.2470	50.5350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	442370.0000	505250.0000	44.2370	50.5250	0
19/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	442270.0000	505150.0000	44.2270	50.5150	0
19/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GOVI On 06-February-25			GOVI	1013.9840	1020.4000	1013.9840	1,020.4000	0
19/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	419840.0000	484000.0000	41.9840	48.4000	0
19/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/12/2023	IGOV On 01-February-24			Index Future	351.4890	351.9520	351.4890	351.9520	606
19/12/2023	IGOV On 02-May-24			Index Future	359.3680	359.8410	359.3680	359.8410	16
19/12/2023	IGOV On 01-August-24			Index Future	367.3890	367.8720	367.3890	367.8720	0
19/12/2023	IGOV On 07-November-24			Index Future	376.0540	376.5460	376.0540	376.5460	0
19/12/2023	IGOV On 06-February-25			Index Future	384.0700	384.5720	384.0700	384.5720	0
19/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
19/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
19/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
19/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1600	8.1600	91.8400	91.8400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1200	8.1200	91.8800	91.8800	0
19/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9600	7.9600	92.0400	92.0400	0
19/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.6800	7.6800	92.3200	92.3200	0
19/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.3500	7.3500	92.6500	92.6500	0
19/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.2100	7.2100	92.7900	92.7900	0
19/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.1200	7.1200	92.8800	92.8800	0
19/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.1100	7.1100	92.8900	92.8900	0
19/12/2023	R035 On 01-February-24			Bond Future	11.3893	11.3241	88.2926	88.6535	68,077
19/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	148.7300	195.1000	0.1487	0.1951	400
19/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4541.9700	4227.4400	4.5420	4.2274	0
19/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	739.7700	883.0100	0.7398	0.8830	400
19/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2242.7100	2025.0500	2.2427	2.0251	0
19/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4451.7100	4778.5300	4.4517	4.7785	0
19/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	246.3000	212.2200	0.2463	0.2122	0
19/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4497.1200	4824.7100	4.4971	4.8247	0
19/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	240.4200	207.1100	0.2404	0.2071	0
19/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4542.5400	4870.8900	4.5425	4.8709	0
19/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	234.6100	202.0600	0.2346	0.2021	0
19/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10418.0900	10777.8300	10.4181	10.7778	0
19/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	8.2400	7.0800	0.0082	0.0071	400
19/12/2023	R035 On 02-May-24			Bond Future	11.4769	11.4090	85.7379	86.1067	109,420
19/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1779.5200	1945.6900	1.7795	1.9457	0
19/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3354.0200	3151.3400	3.3540	3.1513	0
19/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1802.9200	1970.4200	1.8029	1.9704	0
19/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3321.8500	3120.5000	3.3219	3.1205	0
19/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1826.7000	1995.5200	1.8267	1.9955	0
19/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3290.1200	3090.0900	3.2901	3.0901	0
19/12/2023	R035 On 01-August-24			Bond Future	11.5692	11.4986	87.6305	88.0072	0
19/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3869.1600	4096.2700	3.8692	4.0963	0
19/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2705.7400	2556.1100	2.7057	2.5561	0
19/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3900.5300	4128.5700	3.9005	4.1286	0
19/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2684.9500	2536.2500	2.6850	2.5363	0
19/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3931.7400	4160.7000	3.9317	4.1607	0
19/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2664.0400	2516.2600	2.6640	2.5163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R035 On 07-November-24			Bond Future	11.6893	11.6156	85.1562	85.5413	19,875
19/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5125.4100	5374.1800	5.1254	5.3742	0
19/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2672.7500	2536.3600	2.6728	2.5364	0
19/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5157.8100	5407.3100	5.1578	5.4073	0
19/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2655.1900	2519.5300	2.6552	2.5195	0
19/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5189.9600	5440.2100	5.1900	5.4402	0
19/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2637.4200	2502.5100	2.6374	2.5025	0
19/12/2023	R035 On 06-February-25			Bond Future	11.8215	11.7447	86.9459	87.3388	0
19/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5677.9300	5935.1700	5.6779	5.9352	0
19/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2753.1000	2617.4600	2.7531	2.6175	0
19/12/2023	R053 On 01-February-24			Bond Future	12.1397	12.0490	99.9588	100.6590	0
19/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6075.1600	6698.0800	6.0752	6.6981	0
19/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	413.2400	335.9600	0.4132	0.3360	0
19/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6134.7400	6759.2100	6.1347	6.7592	0
19/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	404.3000	328.5700	0.4043	0.3286	0
19/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6194.3300	6820.3300	6.1943	6.8203	0
19/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	395.4600	321.2600	0.3955	0.3213	0
19/12/2023	R053 On 02-May-24			Bond Future	12.2367	12.1427	96.3099	97.0256	5,189
19/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7328.6400	7873.6800	7.3286	7.8737	0
19/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1730.1300	1559.4200	1.7301	1.5594	0
19/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7379.4900	7925.9800	7.3795	7.9260	0
19/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1713.4600	1544.2000	1.7135	1.5442	0
19/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7430.4100	7978.3400	7.4304	7.9783	0
19/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1696.9600	1529.1400	1.6970	1.5291	0
19/12/2023	R053 On 01-August-24			Bond Future	12.3383	12.2407	98.4352	99.1664	0
19/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8196.8000	8723.4100	8.1968	8.7234	0
19/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2625.7800	2421.1300	2.6258	2.4211	0
19/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8244.4200	8772.3100	8.2444	8.7723	0
19/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2606.9400	2403.5700	2.6069	2.4036	0
19/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8291.8300	8820.9800	8.2918	8.8210	0
19/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2587.9900	2385.8800	2.5880	2.3859	0
19/12/2023	R053 On 07-November-24			Bond Future	12.4603	12.3587	94.8552	95.6030	0
19/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6797.5100	7259.3500	6.7975	7.2594	0
19/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4444.5700	4158.5700	4.4446	4.1586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6839.8900	7303.1400	6.8399	7.3031	0
19/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4417.3000	4132.7100	4.4173	4.1327	0
19/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6882.3400	7347.0100	6.8823	7.3470	0
19/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4390.1900	4107.0200	4.3902	4.1070	0
19/12/2023	R053 On 06-February-25			Bond Future	12.5874	12.4817	96.8458	97.6090	0
19/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7284.0200	7753.2900	7.2840	7.7533	0
19/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4818.5200	4524.5700	4.8185	4.5246	0
19/12/2023	R186 On 01-February-24			Bond Future	8.6012	8.5117	106.0693	106.3001	75,288
19/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2318.5500	2539.3400	2.3186	2.5393	0
19/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	37.1400	27.1400	0.0371	0.0271	0
19/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2342.4800	2563.5600	2.3425	2.5636	0
19/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	36.0400	26.3300	0.0360	0.0263	0
19/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2366.4300	2587.7900	2.3664	2.5878	0
19/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	34.9700	25.5400	0.0350	0.0255	0
19/12/2023	R186 On 02-May-24			Bond Future	8.5560	8.4568	108.4209	108.6568	11,233
19/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	294.5500	360.9200	0.2946	0.3609	0
19/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1648.9600	1479.4400	1.6490	1.4794	0
19/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	299.8800	367.1600	0.2999	0.3672	0
19/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1630.1700	1461.5600	1.6302	1.4616	0
19/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	306.5800	374.8700	0.3066	0.3749	0
19/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1612.7500	1445.1500	1.6128	1.4452	0
19/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2908.6300	3117.3700	2.9086	3.1174	2,030
19/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	169.1100	141.9600	0.1691	0.1420	0
19/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4329.0400	4553.7600	4.3290	4.5538	0
19/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	66.9200	55.7500	0.0669	0.0558	2,030
19/12/2023	R186 On 01-August-24			Bond Future	8.5062	8.3953	105.5056	105.7464	0
19/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1278.8600	1420.3000	1.2789	1.4203	0
19/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	902.7500	803.3900	0.9028	0.8034	0
19/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1292.7300	1434.8900	1.2927	1.4349	0
19/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	895.0400	796.4000	0.8950	0.7964	0
19/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1306.6600	1449.5400	1.3067	1.4495	0
19/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	887.3900	789.4700	0.8874	0.7895	0
19/12/2023	R186 On 07-November-24			Bond Future	8.4659	8.3395	107.9635	108.2095	44,540
19/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1971.5000	2140.6300	1.9715	2.1406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	691.9900	615.1400	0.6920	0.6151	0
19/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1985.9000	2155.5200	1.9859	2.1555	0
19/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	687.2800	610.9200	0.6873	0.6109	0
19/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2000.3300	2170.4300	2.0003	2.1704	0
19/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	682.6100	606.7300	0.6826	0.6067	0
19/12/2023	R186 On 06-February-25			Bond Future	8.4591	8.3141	104.9187	105.1694	0
19/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1778.0300	1941.2600	1.7780	1.9413	0
19/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	798.3900	710.9500	0.7984	0.7110	0
19/12/2023	R202 On 01-February-24			Bond Future	262.3290	262.3061	262.3290	262.3061	5,070
19/12/2023	R202 On 02-May-24			Bond Future	268.2088	268.1852	268.2088	268.1852	0
19/12/2023	R202 On 01-August-24			Bond Future	269.0902	269.0653	269.0902	269.0653	0
19/12/2023	R202 On 07-November-24			Bond Future	275.4306	275.4038	275.4306	275.4038	6
19/12/2023	R202 On 06-February-25			Bond Future	276.0477	276.0193	276.0477	276.0193	0
19/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	9257.7300	9229.2900	9.2577	9.2293	0
19/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	R209 On 01-February-24			Bond Future	11.5591	11.4837	67.9833	68.3490	14,229
19/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2995.8500	3304.4700	2.9959	3.3045	0
19/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	361.1400	304.0600	0.3611	0.3041	0
19/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3033.1100	3342.9200	3.0331	3.3429	0
19/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	352.7600	296.8700	0.3528	0.2969	0
19/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3070.4800	3381.4600	3.0705	3.3815	0
19/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	344.5500	289.8300	0.3446	0.2898	0
19/12/2023	R209 On 02-May-24			Bond Future	11.6451	11.5670	66.3373	66.7111	0
19/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1187.9700	1330.5400	1.1880	1.3305	0
19/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3506.8700	3275.6500	3.5069	3.2757	0
19/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1205.6500	1349.5800	1.2057	1.3496	0
19/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3474.5900	3244.7300	3.4746	3.2447	0
19/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1223.4800	1368.7600	1.2235	1.3688	0
19/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3442.5200	3214.0100	3.4425	3.2140	0
19/12/2023	R209 On 01-August-24			Bond Future	11.7360	11.6551	67.8014	68.1833	0
19/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2986.2000	3199.9400	2.9862	3.1999	0
19/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2779.8900	2611.7600	2.7799	2.6118	0
19/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3011.7200	3226.4500	3.0117	3.2265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2758.6400	2591.5000	2.7586	2.5915	0
19/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3037.5600	3253.2600	3.0376	3.2533	0
19/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2737.7500	2571.5800	2.7378	2.5716	0
19/12/2023	R209 On 07-November-24			Bond Future	11.8474	11.7633	66.2239	66.6144	5,237
19/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4177.5000	4421.6600	4.1775	4.4217	0
19/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2530.2300	2383.8800	2.5302	2.3839	0
19/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4204.9300	4449.8800	4.2049	4.4499	0
19/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2513.0300	2367.4700	2.5130	2.3675	0
19/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4232.1800	4477.9200	4.2322	4.4779	0
19/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2495.7000	2350.9300	2.4957	2.3509	0
19/12/2023	R209 On 06-February-25			Bond Future	11.9659	11.8786	67.6154	68.0138	0
19/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4768.7300	5022.4600	4.7687	5.0225	0
19/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2661.3200	2516.6000	2.6613	2.5166	0
19/12/2023	R210 On 01-February-24			Bond Future	235.7259	235.9894	235.7259	235.9894	677
19/12/2023	R210 On 02-May-24			Bond Future	237.7481	238.0174	237.7481	238.0174	0
19/12/2023	R210 On 01-August-24			Bond Future	243.0529	243.3275	243.0529	243.3275	0
19/12/2023	R210 On 07-November-24			Bond Future	245.4285	245.7087	245.4285	245.7087	60
19/12/2023	R210 On 06-February-25			Bond Future	250.6524	250.9373	250.6524	250.9373	0
19/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11042.3600	11327.3000	11.0424	11.3273	0
19/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2023	R213 On 01-February-24			Bond Future	10.2592	10.1523	86.9718	87.4460	29,769
19/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6114.9500	6580.0000	6.1150	6.5800	0
19/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	34.6900	25.5800	0.0347	0.0256	0
19/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6154.3800	6619.6400	6.1544	6.6196	0
19/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	33.8900	24.9900	0.0339	0.0250	0
19/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6193.8000	6659.2700	6.1938	6.6593	0
19/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	33.1100	24.4200	0.0331	0.0244	0
19/12/2023	R213 On 02-May-24			Bond Future	10.3154	10.2035	85.3411	85.8258	0
19/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1875.8500	2134.4400	1.8759	2.1344	0
19/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2028.7200	1802.6700	2.0287	1.8027	0
19/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1897.5500	2157.8300	1.8976	2.1578	0
19/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2007.1900	1782.8300	2.0072	1.7828	0
19/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1919.5900	2181.5800	1.9196	2.1816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1986.0200	1763.3700	1.9860	1.7634	0
19/12/2023	R213 On 01-August-24			Bond Future	10.3756	10.2582	87.2250	87.7202	0
19/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3657.6900	3985.8300	3.6577	3.9858	0
19/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1652.3000	1485.3100	1.6523	1.4853	0
19/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3684.6700	4013.9300	3.6847	4.0139	0
19/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1638.5100	1472.6400	1.6385	1.4726	0
19/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3711.7200	4042.1100	3.7117	4.0421	0
19/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1624.8200	1460.0800	1.6248	1.4601	0
19/12/2023	R213 On 07-November-24			Bond Future	10.4649	10.3411	85.6961	86.2024	16,191
19/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4556.8500	4910.0800	4.5569	4.9101	0
19/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1588.0100	1434.9100	1.5880	1.4349	0
19/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4584.4000	4938.5500	4.5844	4.9386	0
19/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1576.6000	1424.4200	1.5766	1.4244	0
19/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4612.0000	4967.0700	4.6120	4.9671	0
19/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1565.2700	1414.0100	1.5653	1.4140	0
19/12/2023	R213 On 06-February-25			Bond Future	10.5719	10.4414	87.4986	88.0152	0
19/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4835.7200	5189.5400	4.8357	5.1895	0
19/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1833.6900	1670.9300	1.8337	1.6709	0
19/12/2023	R214 On 01-February-24			Bond Future	11.9788	11.8984	63.3921	63.7895	10,887
19/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1715.6300	1979.4400	1.7156	1.9794	0
19/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	930.4400	796.7700	0.9304	0.7968	0
19/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1745.5400	2011.4800	1.7455	2.0115	0
19/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	912.1700	780.6300	0.9122	0.7806	0
19/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1775.6900	2043.7500	1.7757	2.0438	0
19/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	894.1900	764.7700	0.8942	0.7648	0
19/12/2023	R214 On 02-May-24			Bond Future	12.0663	11.9832	61.4928	61.8990	10,172
19/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1005.0200	1141.6500	1.0050	1.1417	0
19/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4068.6100	3799.0600	4.0686	3.7991	0
19/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1019.5200	1157.5300	1.0195	1.1575	0
19/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4030.6700	3762.5000	4.0307	3.7625	0
19/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1034.3000	1173.6900	1.0343	1.1737	0
19/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3993.0700	3726.2800	3.9931	3.7263	0
19/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2400.9700	2633.0300	2.4010	2.6330	10,000
19/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2140.6100	1966.4900	2.1406	1.9665	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2454.2700	2689.0400	2.4543	2.6890	7,110
19/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2097.4000	1925.9900	2.0974	1.9260	0
19/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4699.4400	5014.7400	4.6994	5.0147	0
19/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	978.6300	887.7500	0.9786	0.8878	17,110
19/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6966.7400	7324.2100	6.9667	7.3242	0
19/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	493.4900	444.7800	0.4935	0.4448	17,110
19/12/2023	R214 On 01-August-24			Bond Future	12.1574	12.0715	62.8502	63.2652	0
19/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2956.7700	3185.4400	2.9568	3.1854	0
19/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2944.4200	2758.0600	2.9444	2.7581	0
19/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2982.2900	3212.0400	2.9823	3.2120	0
19/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2921.9400	2736.6600	2.9219	2.7367	0
19/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3007.7200	3238.5300	3.0077	3.2385	0
19/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2899.4300	2715.2100	2.8994	2.7152	0
19/12/2023	R214 On 07-November-24			Bond Future	12.2715	12.1824	61.0070	61.4314	0
19/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4192.6200	4455.9100	4.1926	4.4559	0
19/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2667.7700	2506.6100	2.6678	2.5066	0
19/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4220.0500	4484.2100	4.2201	4.4842	0
19/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2649.7300	2489.4400	2.6497	2.4894	0
19/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4247.5600	4512.5700	4.2476	4.5126	0
19/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2631.8100	2472.3700	2.6318	2.4724	0
19/12/2023	R214 On 06-February-25			Bond Future	12.3933	12.3009	62.2891	62.7222	0
19/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4452.4700	4716.9500	4.4525	4.7170	0
19/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3004.0200	2835.3700	3.0040	2.8354	0
19/12/2023	R248 On 01-February-24			Bond Future	12.1315	12.0562	77.5942	78.0461	246,221
19/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	275.7900	361.2300	0.2758	0.3612	0
19/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4221.3200	3854.8400	4.2213	3.8548	0
19/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1569.3300	1829.9500	1.5693	1.8300	0
19/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1518.7400	1327.4400	1.5187	1.3274	0
19/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1600.8400	1864.1900	1.6008	1.8642	0
19/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1490.6800	1302.1100	1.4907	1.3021	0
19/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1632.6700	1898.7300	1.6327	1.8987	0
19/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1463.0200	1277.1600	1.4630	1.2772	0
19/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2111.2800	2413.2300	2.1113	2.4132	0
19/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1117.6200	967.6500	1.1176	0.9677	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5602.3000	6022.5100	5.6023	6.0225	0
19/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	198.1700	166.4600	0.1982	0.1665	0
19/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6891.6500	7326.2900	6.8917	7.3263	0
19/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	105.6000	88.3200	0.1056	0.0883	0
19/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9386.1500	9833.1500	9.3862	9.8332	0
19/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	29.7600	24.8400	0.0298	0.0248	0
19/12/2023	R248 On 02-May-24			Bond Future	12.2242	12.1462	74.8658	75.3277	13,880
19/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	901.6700	1025.8500	0.9017	1.0259	0
19/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6052.2700	5714.5100	6.0523	5.7145	0
19/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	989.6800	1122.5200	0.9897	1.1225	0
19/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5744.3000	5415.2000	5.7443	5.4152	0
19/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1004.9000	1139.2000	1.0049	1.1392	0
19/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5693.8600	5366.2200	5.6939	5.3662	0
19/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1020.4200	1156.2100	1.0204	1.1562	0
19/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5643.8200	5317.6700	5.6438	5.3177	0
19/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3401.8600	3683.9100	3.4019	3.6839	0
19/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2379.0800	2199.1900	2.3791	2.1992	0
19/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6283.8600	6651.4200	6.2839	6.6514	0
19/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1117.6100	1023.2300	1.1176	1.0232	0
19/12/2023	R248 On 01-August-24			Bond Future	12.3207	12.2399	76.5183	76.9902	13,000
19/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3535.2900	3792.6500	3.5353	3.7927	0
19/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3655.7500	3441.2500	3.6558	3.4413	0
19/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3565.9000	3824.4700	3.5659	3.8245	0
19/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3628.1800	3414.8900	3.6282	3.4149	0
19/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3596.3800	3856.1600	3.5964	3.8562	0
19/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3600.5600	3388.4800	3.6006	3.3885	0
19/12/2023	R248 On 07-November-24			Bond Future	12.4408	12.3568	73.8483	74.3309	0
19/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5355.1800	5654.3700	5.3552	5.6544	0
19/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3464.2500	3280.8800	3.4643	3.2809	0
19/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5388.0800	5688.1900	5.3881	5.6882	0
19/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3442.7200	3260.2700	3.4427	3.2603	0
19/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5421.0500	5722.0700	5.4211	5.7221	0
19/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3421.3400	3239.8000	3.4213	3.2398	0
19/12/2023	R248 On 06-February-25			Bond Future	12.5688	12.4815	75.3997	75.8920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5056.2300	5340.4100	5.0562	5.3404	0
19/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4272.9400	4064.7500	4.2729	4.0648	0
19/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0