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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
22/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	2025 On 01-February-24			Bond Future	176.2137	176.2415	176.2137	176.2415	11,660
22/12/2023	2025 On 02-May-24			Bond Future	180.1562	180.1923	180.1562	180.1923	0
22/12/2023	2025 On 01-August-24			Bond Future	182.3414	182.3728	182.3414	182.3728	0
22/12/2023	2025 On 07-November-24			Bond Future	186.6413	186.6749	186.6413	186.6749	75
22/12/2023	2029 On 01-February-24			Bond Future	130.2548	130.3113	130.2548	130.3113	7,360
22/12/2023	2029 On 02-May-24			Bond Future	131.8000	131.8634	131.8000	131.8634	0
22/12/2023	2029 On 01-August-24			Bond Future	134.7470	134.8078	134.7470	134.8078	0
22/12/2023	2029 On 07-November-24			Bond Future	136.5181	136.5814	136.5181	136.5814	66
22/12/2023	2029 On 06-February-25			Bond Future	139.4353	139.4930	139.4353	139.4930	118
22/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7035.2800	7093.0200	7.0353	7.0930	0
22/12/2023	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
22/12/2023	2030 On 01-February-24			Bond Future	9.7384	9.7692	92.3837	92.2532	98,259
22/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	598.2800	535.3100	0.5983	0.5353	400
22/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1315.1900	1382.6500	1.3152	1.3827	0
22/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1349.0800	1241.8300	1.3491	1.2418	500
22/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	709.4800	732.6600	0.7095	0.7327	0
22/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1461.6300	1350.3400	1.4616	1.3503	1,360
22/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	654.2100	673.3500	0.6542	0.6734	0
22/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1666.8700	1549.2900	1.6669	1.5493	500
22/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	566.6800	579.5300	0.5667	0.5795	0
22/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1881.2500	1758.6800	1.8813	1.7587	400
22/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	489.4600	497.3200	0.4895	0.4973	0
22/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2169.5400	2041.6700	2.1695	2.0417	200
22/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	404.5400	407.1000	0.4045	0.4071	0
22/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2954.9100	2819.7800	2.9549	2.8198	500
22/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	244.8000	240.1000	0.2448	0.2401	0
22/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5217.8300	5082.4800	5.2178	5.0825	0
22/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	60.2300	55.3100	0.0602	0.0553	700
22/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6398.1200	6264.0100	6.3981	6.2640	0
22/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	28.8100	25.1300	0.0288	0.0251	1,360
22/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6550.3200	6416.3900	6.5503	6.4164	0
22/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	26.2000	22.7000	0.0262	0.0227	0
22/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6588.3500	6454.4500	6.5884	6.4545	0
22/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	25.5900	22.1200	0.0256	0.0221	0
22/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6626.3700	6492.5300	6.6264	6.4925	0
22/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	24.9800	21.5700	0.0250	0.0216	0
22/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8063.3200	7930.8800	8.0633	7.9309	0
22/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	10.2400	8.2300	0.0102	0.0082	200
22/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8437.1300	8305.9200	8.4371	8.3059	0
22/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	7.1800	6.4000	0.0072	0.0064	500
22/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8474.4400	8343.3300	8.4744	8.3433	0
22/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	6.9200	6.2400	0.0069	0.0062	500
22/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9365.7200	9235.4800	9.3657	9.2355	0
22/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	2.8200	3.0100	0.0028	0.0030	400
22/12/2023	2030 On 02-May-24			Bond Future	9.7818	9.8133	94.4279	94.2987	22,927

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1567.6200	1499.3800	1.5676	1.4994	1,000
22/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2068.9100	2129.9400	2.0689	2.1299	0
22/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1878.1700	1789.3000	1.8782	1.7893	0
22/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1762.3400	1802.7400	1.7623	1.8027	0
22/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1900.3200	1810.0900	1.9003	1.8101	0
22/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1743.5300	1782.5700	1.7435	1.7826	0
22/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1922.3900	1831.2500	1.9224	1.8313	0
22/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1724.6600	1762.7900	1.7247	1.7628	0
22/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2727.3000	2604.3900	2.7273	2.6044	1,000
22/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1191.2100	1197.5700	1.1912	1.1976	0
22/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4053.1600	3908.8700	4.0532	3.9089	500
22/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	691.5500	676.5300	0.6916	0.6765	0
22/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4682.5100	4536.2500	4.6825	4.5363	1,080
22/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	541.4600	524.4700	0.5415	0.5245	0
22/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5667.8100	5521.2300	5.6678	5.5212	500
22/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	373.5000	356.1900	0.3735	0.3562	0
22/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8473.4300	8344.2300	8.4734	8.3442	0
22/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	121.5800	121.6500	0.1216	0.1217	1,000
22/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9991.3400	9871.5800	9.9913	9.8716	0
22/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	54.2500	63.7600	0.0543	0.0638	1,080
22/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12632.8700	12506.2400	12.6329	12.5062	0
22/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	10.9200	13.5600	0.0109	0.0136	500
22/12/2023	2030 On 01-August-24			Bond Future	9.8297	9.8639	92.5113	92.3762	0
22/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3570.8400	3414.0500	3.5708	3.4141	0
22/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1460.2800	1438.5800	1.4603	1.4386	0
22/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3597.1400	3439.6800	3.5971	3.4397	0
22/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1448.0900	1425.7200	1.4481	1.4257	0
22/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3623.5200	3465.6500	3.6235	3.4657	0
22/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1435.9900	1413.2100	1.4360	1.4132	0
22/12/2023	2030 On 07-November-24			Bond Future	9.8922	9.9283	94.6673	94.5298	1,652
22/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4580.0500	4398.0100	4.5801	4.3980	0
22/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1416.6000	1372.1000	1.4166	1.3721	0
22/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4606.5800	4424.5200	4.6066	4.4245	0
22/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1406.6200	1362.1000	1.4066	1.3621	0

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22/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4633.1600	4451.0800	4.6332	4.4511	0
22/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1396.7200	1352.1800	1.3967	1.3522	0
22/12/2023	2030 On 06-February-25			Bond Future	9.9716	10.0113	92.6562	92.5108	0
22/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4385.2700	4087.3900	4.3853	4.0874	0
22/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1835.1500	1682.6100	1.8352	1.6826	0
22/12/2023	2032 On 01-February-24			Bond Future	10.5760	10.6071	90.3904	90.2373	91,882
22/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	151.4900	91.0000	0.1515	0.0910	1,200
22/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2998.8500	3091.4400	2.9989	3.0914	0
22/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1213.7400	1007.6400	1.2137	1.0076	500
22/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1144.5900	1091.5700	1.1446	1.0916	0
22/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1732.2300	1510.3600	1.7322	1.5104	1,200
22/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	831.4100	762.6200	0.8314	0.7626	0
22/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1797.8600	1575.2500	1.7979	1.5753	200
22/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	799.8800	730.3500	0.7999	0.7304	0
22/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2034.9100	1810.6600	2.0349	1.8107	0
22/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	697.9600	626.7900	0.6980	0.6268	17,000
22/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2210.7100	1986.1800	2.2107	1.9862	8,500
22/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	632.6900	561.2400	0.6327	0.5612	0
22/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2918.1300	2698.8100	2.9181	2.6988	500
22/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	432.0300	365.7900	0.4320	0.3658	0
22/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3878.4200	3672.2500	3.8784	3.6723	0
22/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	263.0400	209.9500	0.2630	0.2100	17,000
22/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3960.9500	3755.7900	3.9610	3.7558	0
22/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	252.3500	200.2700	0.2524	0.2003	8,500
22/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4799.0400	4605.0800	4.7990	4.6051	0
22/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	165.6200	124.7400	0.1656	0.1247	8,500
22/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5651.8200	5469.1200	5.6518	5.4691	0
22/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	106.8800	77.2600	0.1069	0.0773	200
22/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5995.5600	5816.6200	5.9956	5.8166	0
22/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	89.6900	63.8300	0.0897	0.0638	0
22/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6038.6000	5860.0700	6.0386	5.8601	0
22/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	87.7600	62.3100	0.0878	0.0623	0
22/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6081.6200	5903.5500	6.0816	5.9036	0
22/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	85.8400	60.8500	0.0858	0.0609	0

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22/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6727.7700	6555.5200	6.7278	6.5555	0
22/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	61.8000	42.6300	0.0618	0.0426	0
22/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8869.3200	8707.7000	8.8693	8.7077	0
22/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	20.9700	12.4300	0.0210	0.0124	200
22/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9374.8000	9216.7700	9.3748	9.2168	0
22/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	14.2400	9.2900	0.0142	0.0093	1,200
22/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9836.0800	9680.2800	9.8361	9.6803	0
22/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	9.8600	7.1400	0.0099	0.0071	500
22/12/2023	2032 On 02-May-24			Bond Future	10.6463	10.6780	88.2285	88.0759	61,402
22/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1553.6000	1495.9200	1.5536	1.4959	1,000
22/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2946.8600	3041.6900	2.9469	3.0417	0
22/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1950.5800	1873.0400	1.9506	1.8730	0
22/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2464.6900	2539.6600	2.4647	2.5397	0
22/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1974.2200	1895.9200	1.9742	1.8959	0
22/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2439.8100	2514.0200	2.4398	2.5140	0
22/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1998.2100	1918.9500	1.9982	1.9190	0
22/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2415.3300	2488.5800	2.4153	2.4886	0
22/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2022.3600	1942.3600	2.0224	1.9424	500
22/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2391.0300	2463.5400	2.3910	2.4635	0
22/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2070.9100	1989.2100	2.0709	1.9892	500
22/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2342.8000	2413.6100	2.3428	2.4136	0
22/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2220.6300	2133.6300	2.2206	2.1336	1,550
22/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2203.0000	2268.5100	2.2030	2.2685	0
22/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2789.2300	2685.6800	2.7892	2.6857	1,000
22/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1767.9600	1816.9200	1.7680	1.8169	0
22/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3483.0900	3365.6400	3.4831	3.3656	500
22/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1379.6300	1414.6900	1.3796	1.4147	0
22/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3869.7600	3746.9700	3.8698	3.7470	0
22/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1208.6600	1238.3800	1.2087	1.2384	500
22/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4339.8300	4211.0900	4.3398	4.2111	1,550
22/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1034.1100	1057.8800	1.0341	1.0579	0
22/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5991.1100	5851.1400	5.9911	5.8511	0
22/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	611.7100	624.2500	0.6117	0.6243	500
22/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10192.1200	10053.6000	10.1921	10.0536	0

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22/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	158.8100	172.8000	0.1588	0.1728	1,000
22/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11272.0900	11134.5200	11.2721	11.1345	0
22/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	99.4900	114.4300	0.0995	0.1144	500
22/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11927.4700	11786.8600	11.9275	11.7869	0
22/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	73.9300	85.8300	0.0739	0.0858	1,550
22/12/2023	2032 On 01-August-24			Bond Future	10.7213	10.7551	90.1800	90.0212	0
22/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3956.4500	3826.0700	3.9565	3.8261	0
22/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2060.8700	2089.2500	2.0609	2.0893	0
22/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3985.7300	3855.0400	3.9857	3.8550	0
22/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2044.4400	2072.5100	2.0444	2.0725	0
22/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4015.3700	3884.1000	4.0154	3.8841	0
22/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2028.4000	2055.8900	2.0284	2.0559	0
22/12/2023	2032 On 07-November-24			Bond Future	10.8198	10.8552	88.1152	87.9535	1,526
22/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4933.3600	4729.2700	4.9334	4.7293	0
22/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2022.3400	1979.9900	2.0223	1.9800	0
22/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4963.3100	4758.8200	4.9633	4.7588	0
22/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2008.5000	1965.7500	2.0085	1.9658	0
22/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4993.3200	4788.7300	4.9933	4.7887	0
22/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1994.7600	1951.9100	1.9948	1.9519	0
22/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5451.3200	5245.3100	5.4513	5.2453	1,615
22/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1799.8900	1755.6200	1.7999	1.7556	0
22/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11160.1400	11038.8900	11.1601	11.0389	0
22/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	470.3800	510.8700	0.4704	0.5109	1,615
22/12/2023	2032 On 06-February-25			Bond Future	10.9303	10.9685	89.9738	89.8040	0
22/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5451.6500	5282.0200	5.4517	5.2820	0
22/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2025.6100	2025.7900	2.0256	2.0258	0
22/12/2023	2033 On 01-February-24			Bond Future	123.1114	123.7027	123.1114	123.7027	8,052
22/12/2023	2033 On 02-May-24			Bond Future	124.4001	125.0101	124.4001	125.0101	0
22/12/2023	2033 On 01-August-24			Bond Future	127.1819	127.8016	127.1819	127.8016	0
22/12/2023	2033 On 07-November-24			Bond Future	128.6772	129.3125	128.6772	129.3125	0
22/12/2023	2033 On 06-February-25			Bond Future	131.4270	132.0694	131.4270	132.0694	0
22/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6486.9500	7129.3900	6.4870	7.1294	0
22/12/2023	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
22/12/2023	2037 On 01-February-24			Bond Future	11.8384	11.8799	78.2715	78.0442	135,090
22/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2187.5000	2031.2900	2.1875	2.0313	2,500
22/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	826.1300	897.1600	0.8261	0.8972	0
22/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3033.3000	2853.2300	3.0333	2.8532	0
22/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	509.9900	557.1600	0.5100	0.5572	0
22/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3074.0900	2893.0400	3.0741	2.8930	0
22/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	498.5800	544.7700	0.4986	0.5448	0
22/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3114.9700	2933.1300	3.1150	2.9331	0
22/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	487.3100	532.7100	0.4873	0.5327	0
22/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5774.7600	5559.7300	5.7748	5.5597	0
22/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	112.5700	124.7800	0.1126	0.1248	2,500
22/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10339.1100	10112.9800	10.3391	10.1130	0
22/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	7.2800	8.3900	0.0073	0.0084	2,500
22/12/2023	2037 On 02-May-24			Bond Future	11.9400	11.9825	80.0034	79.7746	0
22/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1347.2300	1227.3100	1.3472	1.2273	0
22/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4170.1000	4278.9800	4.1701	4.2790	0
22/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1367.0400	1245.9900	1.3670	1.2460	0
22/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4133.1600	4240.9100	4.1332	4.2409	0
22/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1386.8400	1265.0200	1.3868	1.2650	0
22/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4096.2600	4203.2400	4.0963	4.2032	0
22/12/2023	2037 On 01-August-24			Bond Future	12.0488	12.0935	77.5172	77.2808	0
22/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3500.4300	3226.9900	3.5004	3.2270	0
22/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3282.6700	3245.6200	3.2827	3.2456	0
22/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3529.3900	3255.1800	3.5294	3.2552	0
22/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3258.8600	3221.0400	3.2589	3.2210	0
22/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3558.7000	3283.4900	3.5587	3.2835	1,383
22/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3235.4500	3196.6300	3.2355	3.1966	0
22/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7112.3400	6800.6100	7.1123	6.8006	0
22/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1485.0200	1409.6800	1.4850	1.4097	1,383
22/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9538.4900	9238.7400	9.5385	9.2387	0
22/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	919.7300	856.3700	0.9197	0.8564	1,383
22/12/2023	2037 On 07-November-24			Bond Future	12.1725	12.2190	79.3229	79.0815	9,175
22/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5188.3100	4737.5900	5.1883	4.7376	0
22/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3158.7400	2949.3600	3.1587	2.9494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5219.4500	4768.6700	5.2195	4.7687	0
22/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3139.8300	2930.3900	3.1398	2.9304	0
22/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5250.6600	4799.5300	5.2507	4.7995	0
22/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3121.0300	2911.2400	3.1210	2.9112	0
22/12/2023	2037 On 06-February-25			Bond Future	12.3046	12.3538	76.7358	76.4853	0
22/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5792.6600	5153.3900	5.7927	5.1534	0
22/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3517.5200	3128.7800	3.5175	3.1288	0
22/12/2023	2038 On 01-February-24			Bond Future	132.5856	132.4230	132.5856	132.4230	3,549
22/12/2023	2038 On 02-May-24			Bond Future	135.5519	135.3915	135.5519	135.3915	1,706
22/12/2023	2038 On 01-August-24			Bond Future	136.5092	136.3409	136.5092	136.3409	0
22/12/2023	2038 On 07-November-24			Bond Future	139.7277	139.5564	139.7277	139.5564	0
22/12/2023	2038 On 06-February-25			Bond Future	140.5852	140.4033	140.5852	140.4033	0
22/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5355.2100	5173.3100	5.3552	5.1733	0
22/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	2040 On 01-February-24			Bond Future	12.1354	12.1770	78.2376	77.9979	126,472
22/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2007.0800	1855.6000	2.0071	1.8556	0
22/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1065.6400	1153.8600	1.0656	1.1539	0
22/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2114.3000	1958.6300	2.1143	1.9586	0
22/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1003.1800	1087.2100	1.0032	1.0872	0
22/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2150.6200	1993.5500	2.1506	1.9936	0
22/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	983.0700	1065.7000	0.9831	1.0657	0
22/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2187.2100	2028.7600	2.1872	2.0288	0
22/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	963.2900	1044.5400	0.9633	1.0445	0
22/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4512.3200	4301.3500	4.5123	4.3014	0
22/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	285.4000	314.1300	0.2854	0.3141	0
22/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9253.4800	9016.9800	9.2535	9.0170	0
22/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	22.5900	25.7900	0.0226	0.0258	0
22/12/2023	2040 On 02-May-24			Bond Future	12.2416	12.2841	79.9688	79.7272	0
22/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1192.7300	1081.6600	1.1927	1.0817	0
22/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4978.9900	5109.5200	4.9790	5.1095	0
22/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211.3200	1099.2500	1.2113	1.0993	0
22/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4936.3900	5065.9200	4.9364	5.0659	0
22/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1230.2500	1117.0200	1.2303	1.1170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4894.2100	5022.5800	4.8942	5.0226	0
22/12/2023	2040 On 01-August-24			Bond Future	12.3549	12.3996	77.2314	76.9820	0
22/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3433.3300	3237.1700	3.4333	3.2372	0
22/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3628.8300	3682.0900	3.6288	3.6821	0
22/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3463.0600	3265.7900	3.4631	3.2658	0
22/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3602.4300	3654.5800	3.6024	3.6546	0
22/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3492.9000	3294.5200	3.4929	3.2945	0
22/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3576.2100	3627.2500	3.5762	3.6273	0
22/12/2023	2040 On 07-November-24			Bond Future	12.4825	12.5290	79.0301	78.7754	8,697
22/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5328.8400	4900.4200	5.3288	4.9004	0
22/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3402.3600	3228.6100	3.4024	3.2286	0
22/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5361.3200	4932.4600	5.3613	4.9325	0
22/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3382.0300	3207.8400	3.3820	3.2078	0
22/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5393.8700	4964.5800	5.3939	4.9646	0
22/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3361.8300	3187.2100	3.3618	3.1872	0
22/12/2023	2040 On 06-February-25			Bond Future	12.6177	12.6668	76.1859	75.9218	0
22/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5561.2900	5066.4800	5.5613	5.0665	0
22/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3800.7300	3570.0900	3.8007	3.5701	0
22/12/2023	2044 On 01-February-24			Bond Future	12.2292	12.2607	74.3441	74.1622	95,462
22/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1620.2900	1510.6300	1.6203	1.5106	0
22/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1384.3100	1456.6100	1.3843	1.4566	0
22/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1652.1600	1541.2300	1.6522	1.5412	0
22/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1358.4700	1429.5000	1.3585	1.4295	0
22/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1684.2400	1572.2300	1.6842	1.5722	0
22/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1332.9200	1402.8700	1.3329	1.4029	0
22/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4553.8000	4389.5600	4.5538	4.3896	0
22/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	295.8000	313.5200	0.2958	0.3135	15,000
22/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5715.7100	5543.7100	5.7157	5.5437	0
22/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	164.6300	174.5900	0.1646	0.1746	5,000
22/12/2023	2044 On 02-May-24			Bond Future	12.3324	12.3644	75.9892	75.8065	34
22/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1143.0100	1016.5100	1.1430	1.0165	0
22/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5226.6700	5282.9200	5.2267	5.2829	0
22/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1161.2100	1031.8700	1.1612	1.0319	0
22/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5182.3500	5235.7600	5.1824	5.2358	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1179.5900	1047.5400	1.1796	1.0475	0
22/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5138.2900	5188.9900	5.1383	5.1890	0
22/12/2023	2044 On 01-August-24			Bond Future	12.4422	12.4758	73.2890	73.0998	0
22/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3125.4000	2954.9500	3.1254	2.9550	0
22/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4048.3600	4067.0900	4.0484	4.0671	0
22/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3153.8900	2982.7000	3.1539	2.9827	0
22/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4019.3800	4037.3700	4.0194	4.0374	0
22/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3182.5100	3010.3400	3.1825	3.0103	0
22/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3990.5900	4007.6000	3.9906	4.0076	0
22/12/2023	2044 On 07-November-24			Bond Future	12.5653	12.6002	74.9957	74.8027	0
22/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5338.4700	4990.4900	5.3385	4.9905	0
22/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3522.9000	3367.9900	3.5229	3.3680	0
22/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5370.8100	5021.9100	5.3708	5.0219	0
22/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3502.1700	3346.3400	3.5022	3.3463	0
22/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5402.9300	5053.6700	5.4029	5.0537	0
22/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3481.2900	3325.1000	3.4813	3.3251	0
22/12/2023	2044 On 06-February-25			Bond Future	12.6951	12.7321	72.1916	71.9906	0
22/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5629.1100	5339.8600	5.6291	5.3399	0
22/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3896.5900	3808.4000	3.8966	3.8084	0
22/12/2023	2046 On 01-February-24			Bond Future	116.1765	117.7876	116.1765	117.7876	11,904
22/12/2023	2046 On 02-May-24			Bond Future	116.6245	118.2768	116.6245	118.2768	4,626
22/12/2023	2046 On 01-August-24			Bond Future	119.2320	120.9175	119.2320	120.9175	0
22/12/2023	2046 On 07-November-24			Bond Future	119.8327	121.5589	119.8327	121.5589	0
22/12/2023	2046 On 06-February-25			Bond Future	122.3916	124.1487	122.3916	124.1487	0
22/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8381.5800	10138.6600	8.3816	10.1387	0
22/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	2050 On 01-February-24			Bond Future	116.8506	117.6543	116.8506	117.6543	10,813
22/12/2023	2050 On 02-May-24			Bond Future	119.4650	120.2919	119.4650	120.2919	3,316
22/12/2023	2050 On 01-August-24			Bond Future	119.8273	120.6691	119.8273	120.6691	0
22/12/2023	2050 On 07-November-24			Bond Future	122.6526	123.5151	122.6526	123.5151	0
22/12/2023	2050 On 06-February-25			Bond Future	122.9015	123.7763	122.9015	123.7763	0
22/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	7301.5400	8176.2900	7.3015	8.1763	0
22/12/2023	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
22/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	AL37 On 01-February-24			Index Future	946.0260	935.3590	946.0260	935.3590	0
22/12/2023	AL37 On 02-May-24			Index Future	966.9600	969.5520	966.9600	969.5520	0
22/12/2023	AL37 On 01-August-24			Index Future	988.3530	990.9650	988.3530	990.9650	0
22/12/2023	AL37 On 07-November-24			Index Future	1011.4240	1014.0930	1011.4240	1,014.0930	0
22/12/2023	AL37 On 06-February-25			Index Future	1032.8300	1035.4910	1032.8300	1,035.4910	0
22/12/2023	AL7T On 01-February-24			Index Future	1096.9180	1094.7020	1096.9180	1,094.7020	0
22/12/2023	AL7T On 02-May-24			Index Future	1121.1900	1118.9730	1121.1900	1,118.9730	0
22/12/2023	AL7T On 01-August-24			Index Future	1145.9960	1143.6950	1145.9960	1,143.6950	0
22/12/2023	AL7T On 07-November-24			Index Future	1172.7470	1170.4020	1172.7470	1,170.4020	0
22/12/2023	AL7T On 06-February-25			Index Future	1197.5670	1195.1130	1197.5670	1,195.1130	0
22/12/2023	ALBI On 01-February-24			Index Future	949.5770	947.7960	949.5770	947.7960	100
22/12/2023	ALBI On 02-May-24			Index Future	970.5890	968.8100	970.5890	968.8100	0
22/12/2023	ALBI On 01-August-24			Index Future	992.0620	990.2140	992.0620	990.2140	0
22/12/2023	ALBI On 07-November-24			Index Future	1015.2200	1013.3370	1015.2200	1,013.3370	0
22/12/2023	ALBI On 06-February-25			Index Future	1036.7060	1034.7320	1036.7060	1,034.7320	0
22/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	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
22/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	ES33 On 01-February-24			Bond Future	12.2205	12.2624	76.6840	76.4943	0
22/12/2023	ES33 On 02-May-24			Bond Future	12.3463	12.3892	74.6008	74.4100	0
22/12/2023	ES33 On 01-August-24			Bond Future	12.4777	12.5231	76.2684	76.0710	0
22/12/2023	ES33 On 07-November-24			Bond Future	12.6428	12.6903	74.2619	74.0604	0
22/12/2023	ES33 On 06-February-25			Bond Future	12.8206	12.8712	75.8442	75.6344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2112.5700	1902.8500	2.1126	1.9029	0
22/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	ES42 On 01-February-24			Bond Future	12.8328	12.8746	72.1226	71.9046	0
22/12/2023	ES42 On 02-May-24			Bond Future	12.9577	13.0005	69.4737	69.2539	0
22/12/2023	ES42 On 01-August-24			Bond Future	13.0853	13.1303	71.0261	70.7991	0
22/12/2023	ES42 On 07-November-24			Bond Future	13.2399	13.2867	68.4304	68.1986	0
22/12/2023	ES42 On 06-February-25			Bond Future	13.3975	13.4471	69.8856	69.6451	0
22/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1492.0700	1251.5900	1.4921	1.2516	0
22/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-February-24			GOVI	936.0020	934.2730	936.0020	934.2730	729
22/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	560220.0000	542930.0000	56.0220	54.2930	0
22/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	560120.0000	542830.0000	56.0120	54.2830	0
22/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	560020.0000	542730.0000	56.0020	54.2730	0
22/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 02-May-24			GOVI	956.7140	954.9880	956.7140	954.9880	0
22/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	57440.0000	40180.0000	5.7440	4.0180	0
22/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	57340.0000	40080.0000	5.7340	4.0080	0
22/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	57240.0000	39980.0000	5.7240	3.9980	0
22/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-August-24			GOVI	977.8810	976.0860	977.8810	976.0860	0
22/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	345110.0000	327160.0000	34.5110	32.7160	0
22/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	345010.0000	327060.0000	34.5010	32.7060	0
22/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	344910.0000	326960.0000	34.4910	32.6960	0
22/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 07-November-24			GOVI	1000.7080	998.8800	1000.7080	998.8800	0
22/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	519280.0000	501000.0000	51.9280	50.1000	0
22/12/2023	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
22/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	519180.0000	500900.0000	51.9180	50.0900	0
22/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	519080.0000	500800.0000	51.9080	50.0800	0
22/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GOVI On 06-February-25			GOVI	1021.8860	1019.9690	1021.8860	1,019.9690	0
22/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	498860.0000	479690.0000	49.8860	47.9690	0
22/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/12/2023	IGOV On 01-February-24			Index Future	348.5510	350.0670	348.5510	350.0670	606
22/12/2023	IGOV On 02-May-24			Index Future	356.3490	357.9150	356.3490	357.9150	16
22/12/2023	IGOV On 01-August-24			Index Future	364.3160	365.9060	364.3160	365.9060	0
22/12/2023	IGOV On 07-November-24			Index Future	372.9080	374.5380	372.9080	374.5380	0
22/12/2023	IGOV On 06-February-25			Index Future	380.8800	382.5260	380.8800	382.5260	0
22/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
22/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3900	91.6200	91.6100	0
22/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3700	91.6500	91.6300	0
22/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3500	91.6700	91.6500	0
22/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2500	8.2600	91.7500	91.7400	0
22/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2200	8.2300	91.7800	91.7700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0900	8.1000	91.9100	91.9000	0
22/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8600	7.8400	92.1400	92.1600	0
22/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5400	7.5200	92.4600	92.4800	0
22/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.4100	92.5700	92.5900	0
22/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3500	7.3400	92.6500	92.6600	0
22/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2900	7.2800	92.7100	92.7200	0
22/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.4100	7.4100	92.5900	92.5900	0
22/12/2023	R035 On 01-February-24			Bond Future	11.3820	11.4235	88.3332	88.1045	68,094
22/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	130.0100	119.4600	0.1300	0.1195	400
22/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4482.6100	4700.7500	4.4826	4.7008	0
22/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	721.9300	650.7700	0.7219	0.6508	400
22/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2184.2300	2341.7600	2.1842	2.3418	0
22/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4471.8400	4269.3500	4.4718	4.2694	0
22/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	225.7900	251.9900	0.2258	0.2520	0
22/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4517.4900	4314.5000	4.5175	4.3145	0
22/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	220.1500	245.8500	0.2202	0.2459	0
22/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4563.2200	4359.6700	4.5632	4.3597	0
22/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	214.6500	239.7900	0.2147	0.2398	0
22/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10456.8900	10229.4600	10.4569	10.2295	0
22/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	6.4000	7.6600	0.0064	0.0077	400
22/12/2023	R035 On 02-May-24			Bond Future	11.4699	11.5124	85.7759	85.5459	109,420
22/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1820.9100	1683.3900	1.8209	1.6834	0
22/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3357.3700	3449.8800	3.3574	3.4499	0
22/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1845.2800	1706.0700	1.8453	1.7061	0
22/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3326.1700	3416.9900	3.3262	3.4170	0
22/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1869.6200	1729.1100	1.8696	1.7291	0
22/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3295.0000	3384.5200	3.2950	3.3845	0
22/12/2023	R035 On 01-August-24			Bond Future	11.5611	11.6059	87.6734	87.4356	0
22/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4018.4500	3743.6700	4.0185	3.7437	0
22/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2812.0800	2775.1500	2.8121	2.7752	0
22/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4049.7600	3774.5600	4.0498	3.7746	0
22/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2791.2300	2753.8800	2.7912	2.7539	0
22/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4081.1700	3805.2800	4.0812	3.8053	0
22/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2770.5200	2732.4800	2.7705	2.7325	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R035 On 07-November-24			Bond Future	11.6806	11.7273	85.2018	84.9590	19,875
22/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5238.8100	4991.8500	5.2388	4.9919	0
22/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2740.5600	2736.3900	2.7406	2.7364	0
22/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5271.1400	5023.8600	5.2711	5.0239	0
22/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2722.9300	2718.4400	2.7229	2.7184	0
22/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5303.5300	5055.6400	5.3035	5.0556	0
22/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2705.4000	2700.3000	2.7054	2.7003	0
22/12/2023	R035 On 06-February-25			Bond Future	11.8110	11.8606	86.9994	86.7471	0
22/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5803.7300	5542.8000	5.8037	5.5428	0
22/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2825.4300	2816.8300	2.8254	2.8168	0
22/12/2023	R053 On 01-February-24			Bond Future	12.1576	12.1890	99.8212	99.5815	0
22/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5944.1600	5723.8800	5.9442	5.7239	0
22/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	419.8200	439.1800	0.4198	0.4392	0
22/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6003.4900	5782.7700	6.0035	5.7828	0
22/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	410.6300	429.5500	0.4106	0.4296	0
22/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6062.9100	5841.6800	6.0629	5.8417	0
22/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	401.6200	420.0300	0.4016	0.4200	0
22/12/2023	R053 On 02-May-24			Bond Future	12.2559	12.2879	96.1652	95.9245	5,189
22/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7303.8900	7023.2800	7.3039	7.0233	0
22/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1850.0000	1810.1200	1.8500	1.8101	0
22/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7354.0800	7073.3700	7.3541	7.0734	0
22/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1832.6700	1792.6900	1.8327	1.7927	0
22/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7404.3300	7123.5300	7.4043	7.1235	0
22/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1815.5000	1775.4300	1.8155	1.7754	0
22/12/2023	R053 On 01-August-24			Bond Future	12.3575	12.3912	98.2920	98.0429	0
22/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8210.9100	7905.5800	8.2109	7.9056	0
22/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2783.0300	2726.8300	2.7830	2.7268	0
22/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8258.2300	7952.5300	8.2582	7.9525	0
22/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2763.8900	2707.3200	2.7639	2.7073	0
22/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8305.3300	7999.2500	8.3053	7.9993	0
22/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2744.6300	2687.6800	2.7446	2.6877	0
22/12/2023	R053 On 07-November-24			Bond Future	12.4801	12.5151	94.7105	94.4563	0
22/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6997.4100	6544.9900	6.9974	6.5450	0
22/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4789.1300	4590.9700	4.7891	4.5910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7039.1600	6586.5900	7.0392	6.5866	0
22/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4761.2300	4562.9200	4.7612	4.5629	0
22/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7080.9700	6628.2800	7.0810	6.6283	0
22/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4733.4800	4535.0500	4.7335	4.5351	0
22/12/2023	R053 On 06-February-25			Bond Future	12.6069	12.6441	96.7059	96.4413	0
22/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7528.7500	7030.8200	7.5288	7.0308	0
22/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5203.1200	4969.8400	5.2031	4.9698	0
22/12/2023	R186 On 01-February-24			Bond Future	8.6193	8.6497	106.0228	105.9447	74,423
22/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2277.9300	2197.4400	2.2779	2.1974	0
22/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	43.0900	40.6700	0.0431	0.0407	0
22/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2301.7500	2221.2400	2.3018	2.2212	0
22/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	41.8800	39.4400	0.0419	0.0394	0
22/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2325.5900	2245.0700	2.3256	2.2451	0
22/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	40.7000	38.2500	0.0407	0.0383	0
22/12/2023	R186 On 02-May-24			Bond Future	8.5779	8.6096	108.3689	108.2938	11,233
22/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	291.9700	259.4300	0.2920	0.2594	0
22/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1698.3300	1740.9400	1.6983	1.7409	0
22/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	298.4400	264.2800	0.2984	0.2643	0
22/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1680.6800	1721.6700	1.6807	1.7217	0
22/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	305.2200	270.4200	0.3052	0.2704	0
22/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1663.3400	1703.6900	1.6633	1.7037	0
22/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2886.7500	2794.8400	2.8868	2.7948	2,030
22/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	199.1800	182.4200	0.1992	0.1824	0
22/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4291.0400	4206.9600	4.2910	4.2070	0
22/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	80.8700	71.9400	0.0809	0.0719	2,030
22/12/2023	R186 On 01-August-24			Bond Future	8.5284	8.5654	105.4575	105.3773	0
22/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1271.0100	1203.4300	1.2710	1.2034	0
22/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	943.0100	955.5800	0.9430	0.9556	0
22/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1284.7000	1216.9000	1.2847	1.2169	0
22/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	935.1200	947.4700	0.9351	0.9475	0
22/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1298.4500	1230.4300	1.2985	1.2304	0
22/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	927.2900	939.4200	0.9273	0.9394	0
22/12/2023	R186 On 07-November-24			Bond Future	8.4903	8.5321	107.9162	107.8349	44,540
22/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2004.7400	1883.2600	2.0047	1.8833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	772.5700	732.3000	0.7726	0.7323	0
22/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2018.9000	1897.4000	2.0189	1.8974	0
22/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	767.6200	727.3300	0.7676	0.7273	0
22/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2032.7100	1911.5700	2.0327	1.9116	0
22/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	762.3300	722.4000	0.7623	0.7224	0
22/12/2023	R186 On 06-February-25			Bond Future	8.4821	8.5334	104.8789	104.7904	0
22/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1812.2400	1695.2900	1.8122	1.6953	0
22/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	872.4500	843.9600	0.8725	0.8440	0
22/12/2023	R202 On 01-February-24			Bond Future	259.9154	260.5360	259.9154	260.5360	5,070
22/12/2023	R202 On 02-May-24			Bond Future	265.7305	266.3765	265.7305	266.3765	0
22/12/2023	R202 On 01-August-24			Bond Future	266.5694	267.2218	266.5694	267.2218	0
22/12/2023	R202 On 07-November-24			Bond Future	272.8549	273.5246	272.8549	273.5246	6
22/12/2023	R202 On 06-February-25			Bond Future	273.4398	274.1099	273.4398	274.1099	0
22/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6649.8000	7319.9300	6.6498	7.3199	0
22/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	R209 On 01-February-24			Bond Future	11.5525	11.5939	68.0152	67.8156	14,316
22/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3033.9700	2840.9800	3.0340	2.8410	0
22/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	367.4100	374.0200	0.3674	0.3740	0
22/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3071.2200	2877.8000	3.0712	2.8778	0
22/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	359.0200	365.2000	0.3590	0.3652	0
22/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3108.5200	2914.7500	3.1085	2.9148	0
22/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	350.7400	356.5700	0.3507	0.3566	0
22/12/2023	R209 On 02-May-24			Bond Future	11.6388	11.6811	66.3672	66.1660	0
22/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1217.7100	1114.9900	1.2177	1.1150	0
22/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3506.7700	3605.1700	3.5068	3.6052	0
22/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1235.6900	1132.0000	1.2357	1.1320	0
22/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3474.7900	3572.2200	3.4748	3.5722	0
22/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1253.6800	1149.1700	1.2537	1.1492	0
22/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3442.8800	3539.4900	3.4429	3.5395	0
22/12/2023	R209 On 01-August-24			Bond Future	11.7289	11.7731	67.8351	67.6274	0
22/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3051.1600	2881.5900	3.0512	2.8816	0
22/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2811.1900	2849.2900	2.8112	2.8493	0
22/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3076.9400	2906.6600	3.0769	2.9067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2790.2000	2827.5900	2.7902	2.8276	0
22/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3103.0200	2932.0400	3.1030	2.9320	0
22/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2769.5500	2806.2400	2.7696	2.8062	0
22/12/2023	R209 On 07-November-24			Bond Future	11.8397	11.8856	66.2596	66.0476	5,237
22/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4389.3500	4061.8200	4.3894	4.0618	0
22/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2706.3800	2590.8500	2.7064	2.5909	0
22/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4416.8200	4088.8900	4.4168	4.0889	0
22/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2689.2200	2573.2900	2.6892	2.5733	0
22/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4444.1100	4115.7800	4.4441	4.1158	0
22/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2671.9300	2555.6000	2.6719	2.5556	0
22/12/2023	R209 On 06-February-25			Bond Future	11.9567	12.0052	67.6572	67.4372	0
22/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4989.3800	4650.7600	4.9894	4.6508	0
22/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2840.1400	2721.5200	2.8401	2.7215	0
22/12/2023	R210 On 01-February-24			Bond Future	235.8403	235.8275	235.8403	235.8275	677
22/12/2023	R210 On 02-May-24			Bond Future	237.8557	237.8528	237.8557	237.8528	0
22/12/2023	R210 On 01-August-24			Bond Future	243.1741	243.1637	243.1741	243.1637	0
22/12/2023	R210 On 07-November-24			Bond Future	245.5575	245.5487	245.5575	245.5487	60
22/12/2023	R210 On 06-February-25			Bond Future	250.8032	250.7818	250.8032	250.7818	0
22/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11193.2000	11171.8000	11.1932	11.1718	0
22/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/12/2023	R213 On 01-February-24			Bond Future	10.2541	10.2852	86.9940	86.8567	29,769
22/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6150.2500	5998.2100	6.1503	5.9982	0
22/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	47.7900	33.0700	0.0478	0.0331	0
22/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6189.4100	6037.6500	6.1894	6.0377	0
22/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	46.7200	32.2800	0.0467	0.0323	0
22/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6228.5700	6077.0800	6.2286	6.0771	0
22/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	45.6800	31.5100	0.0457	0.0315	0
22/12/2023	R213 On 02-May-24			Bond Future	10.3109	10.3426	85.3603	85.2237	0
22/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1906.2500	1803.3500	1.9063	1.8034	0
22/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2039.9200	2073.6500	2.0399	2.0737	0
22/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1928.8200	1824.6200	1.9288	1.8246	0
22/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2019.2600	2051.6900	2.0193	2.0517	0
22/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1951.3300	1846.2400	1.9513	1.8462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1998.5600	2030.1000	1.9986	2.0301	0
22/12/2023	R213 On 01-August-24			Bond Future	10.3700	10.4039	87.2487	87.1064	0
22/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3683.6400	3571.6900	3.6836	3.5717	0
22/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1654.5500	1684.9600	1.6546	1.6850	0
22/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3710.6300	3598.4000	3.7106	3.5984	0
22/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1640.7700	1670.9000	1.6408	1.6709	0
22/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3737.7000	3625.1800	3.7377	3.6252	0
22/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1627.1000	1656.9400	1.6271	1.6569	0
22/12/2023	R213 On 07-November-24			Bond Future	10.4586	10.4942	85.7219	85.5768	16,191
22/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4652.7000	4468.3800	4.6527	4.4684	0
22/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1658.0200	1618.7600	1.6580	1.6188	0
22/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4680.1000	4495.7200	4.6801	4.4957	0
22/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1646.4600	1607.1400	1.6465	1.6071	0
22/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4707.8400	4523.1100	4.7078	4.5231	0
22/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1635.2700	1595.6000	1.6353	1.5956	0
22/12/2023	R213 On 06-February-25			Bond Future	10.5635	10.6022	87.5319	87.3793	0
22/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4910.7000	4749.5200	4.9107	4.7495	0
22/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1875.4000	1866.8100	1.8754	1.8668	0
22/12/2023	R214 On 01-February-24			Bond Future	11.9715	12.0129	63.4281	63.2244	10,887
22/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1717.3100	1586.7000	1.7173	1.5867	0
22/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	896.0800	969.2100	0.8961	0.9692	0
22/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1747.5400	1615.7200	1.7475	1.6157	0
22/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	878.1300	950.0500	0.8781	0.9501	0
22/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1778.0900	1644.9800	1.7781	1.6450	0
22/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	860.5500	931.1800	0.8606	0.9312	0
22/12/2023	R214 On 02-May-24			Bond Future	12.0593	12.1016	61.5271	61.3215	10,172
22/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1070.2000	939.9300	1.0702	0.9399	0
22/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4099.5300	4174.7900	4.0995	4.1748	0
22/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1086.6400	953.8100	1.0866	0.9538	0
22/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4063.5300	4136.2300	4.0635	4.1362	0
22/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1103.3800	967.9700	1.1034	0.9680	0
22/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4027.8900	4098.0100	4.0279	4.0980	0
22/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2522.4800	2293.2400	2.5225	2.2932	10,000
22/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2227.8600	2204.1500	2.2279	2.2042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2576.3700	2345.3800	2.5764	2.3454	7,110
22/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2185.2400	2159.7800	2.1852	2.1598	0
22/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4815.5100	4557.1000	4.8155	4.5571	0
22/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1060.4400	1007.5600	1.0604	1.0076	17,110
22/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7054.8800	6808.6200	7.0549	6.8086	0
22/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	547.3700	506.6400	0.5474	0.5066	17,110
22/12/2023	R214 On 01-August-24			Bond Future	12.1495	12.1937	62.8882	62.6761	0
22/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3026.5500	2853.3000	3.0266	2.8533	0
22/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2976.2200	3015.0200	2.9762	3.0150	0
22/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3052.5200	2878.3600	3.0525	2.8784	0
22/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2954.1900	2992.0800	2.9542	2.9921	0
22/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3078.4000	2903.3300	3.0784	2.9033	0
22/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2932.1300	2969.1100	2.9321	2.9691	0
22/12/2023	R214 On 07-November-24			Bond Future	12.2631	12.3089	61.0470	60.8305	0
22/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4474.7700	4077.3500	4.4748	4.0774	0
22/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2909.8900	2729.0100	2.9099	2.7290	0
22/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4502.3800	4104.4200	4.5024	4.1044	0
22/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2892.0300	2710.6100	2.8920	2.7106	0
22/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4529.8300	4131.5700	4.5298	4.1316	0
22/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2874.0500	2692.3300	2.8741	2.6923	0
22/12/2023	R214 On 06-February-25			Bond Future	12.3835	12.4317	62.3350	62.1106	0
22/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4722.3000	4338.7800	4.7223	4.3388	0
22/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3227.9500	3068.7700	3.2280	3.0688	0
22/12/2023	R248 On 01-February-24			Bond Future	12.1594	12.1806	77.4284	77.3022	246,223
22/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	234.8200	217.2200	0.2348	0.2172	0
22/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4346.1300	4454.7400	4.3461	4.4547	0
22/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1463.6600	1387.9500	1.4637	1.3880	0
22/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1578.8500	1629.3500	1.5789	1.6294	0
22/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1494.1900	1417.6000	1.4942	1.4176	0
22/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1549.8100	1599.4300	1.5498	1.5994	0
22/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1525.0500	1447.6000	1.5251	1.4476	0
22/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1521.1800	1569.9400	1.5212	1.5699	0
22/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1991.3400	1902.0900	1.9913	1.9021	0
22/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1163.4600	1200.4200	1.1635	1.2004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5442.6600	5321.6200	5.4427	5.3216	0
22/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	204.3100	209.4800	0.2043	0.2095	0
22/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6727.8200	6604.3200	6.7278	6.6043	0
22/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	107.5500	110.2600	0.1076	0.1103	0
22/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9219.9000	9094.5300	9.2199	9.0945	0
22/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	29.2900	30.1300	0.0293	0.0301	0
22/12/2023	R248 On 02-May-24			Bond Future	12.2535	12.2750	74.6933	74.5676	13,880
22/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	872.7200	817.2600	0.8727	0.8173	0
22/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6195.8000	6266.0700	6.1958	6.2661	0
22/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	968.7800	899.4500	0.9688	0.8995	0
22/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5895.8800	5952.2800	5.8959	5.9523	0
22/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	985.4900	913.6700	0.9855	0.9137	0
22/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5846.9300	5900.8400	5.8469	5.9008	0
22/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1002.2500	928.2100	1.0023	0.9282	0
22/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5798.1300	5849.8200	5.7981	5.8498	0
22/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3366.7800	3211.5100	3.3668	3.2115	0
22/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2516.4800	2486.9400	2.5165	2.4869	0
22/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6203.1800	6038.2600	6.2032	6.0383	0
22/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1209.4100	1170.2200	1.2094	1.1702	0
22/12/2023	R248 On 01-August-24			Bond Future	12.3505	12.3732	76.3455	76.2146	13,000
22/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3606.7500	3364.1100	3.6068	3.3641	0
22/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3899.9700	3788.2400	3.9000	3.7882	0
22/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3637.5700	3393.9100	3.6376	3.3939	0
22/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3872.6100	3759.8600	3.8726	3.7599	0
22/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3668.2600	3423.5900	3.6683	3.4236	0
22/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3845.2000	3731.4400	3.8452	3.7314	0
22/12/2023	R248 On 07-November-24			Bond Future	12.4716	12.4951	73.6730	73.5396	0
22/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5363.0700	5158.9900	5.3631	5.1590	0
22/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3647.4300	3576.7900	3.6474	3.5768	0
22/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5395.7600	5191.3000	5.3958	5.1913	0
22/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3625.6900	3554.6700	3.6257	3.5547	0
22/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5428.5000	5223.6700	5.4285	5.2237	0
22/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3604.0800	3532.6900	3.6041	3.5327	0
22/12/2023	R248 On 06-February-25			Bond Future	12.5998	12.6249	75.2267	75.0866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5175.2300	4872.1200	5.1752	4.8721	0
22/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4564.9300	4401.9500	4.5649	4.4020	0
22/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0