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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
28/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	2025 On 01-February-24			Bond Future	176.3083	176.2802	176.3083	176.2802	11,660
28/12/2023	2025 On 02-May-24			Bond Future	180.2535	180.2246	180.2535	180.2246	0
28/12/2023	2025 On 01-August-24			Bond Future	182.4403	182.4101	182.4403	182.4101	0
28/12/2023	2025 On 07-November-24			Bond Future	186.7464	186.7147	186.7464	186.7147	75
28/12/2023	2029 On 01-February-24			Bond Future	130.0706	130.0498	130.0706	130.0498	7,360
28/12/2023	2029 On 02-May-24			Bond Future	131.6119	131.5906	131.6119	131.5906	0
28/12/2023	2029 On 01-August-24			Bond Future	134.5564	134.5342	134.5564	134.5342	0
28/12/2023	2029 On 07-November-24			Bond Future	136.3216	136.2981	136.3216	136.2981	66
28/12/2023	2029 On 06-February-25			Bond Future	139.2375	139.2130	139.2375	139.2130	0
28/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	6837.5300	6812.9700	6.8375	6.8130	0
28/12/2023	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
28/12/2023	2030 On 01-February-24			Bond Future	9.7207	9.7262	92.4589	92.4352	98,259
28/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	560.9300	563.2600	0.5609	0.5633	400
28/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1202.6400	1228.6400	1.2026	1.2286	0
28/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1322.5400	1320.2600	1.3225	1.3203	500
28/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	607.7400	629.1300	0.6077	0.6291	0
28/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1437.7700	1434.7300	1.4378	1.4347	1,360
28/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	555.1500	575.7800	0.5552	0.5758	0
28/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1648.1400	1643.7000	1.6481	1.6437	500
28/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	472.7500	491.9800	0.4728	0.4920	0
28/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1868.1200	1862.2500	1.8681	1.8623	400
28/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	401.1300	418.9300	0.4011	0.4189	0
28/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2163.9600	2156.2400	2.1640	2.1562	200
28/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	323.7600	339.7100	0.3238	0.3397	0
28/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2968.8600	2956.7200	2.9689	2.9567	500
28/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	183.5500	195.0800	0.1836	0.1951	0
28/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5269.9300	5250.1300	5.2699	5.2501	0
28/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	37.1300	41.0000	0.0371	0.0410	700
28/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6460.4400	6438.8100	6.4604	6.4388	0
28/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	15.9300	17.9700	0.0159	0.0180	1,360
28/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6613.6100	6591.8100	6.6136	6.5918	0
28/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	14.2900	16.1600	0.0143	0.0162	0
28/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6651.8700	6630.0200	6.6519	6.6300	0
28/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	13.9100	15.7300	0.0139	0.0157	0
28/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6690.1200	6668.2400	6.6901	6.6682	0
28/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	13.5300	15.3200	0.0135	0.0153	0
28/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8133.1200	8110.2400	8.1331	8.1102	0
28/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	4.8400	5.6300	0.0048	0.0056	200
28/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8508.3700	8485.2600	8.5084	8.4853	0
28/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	3.2200	3.7800	0.0032	0.0038	500
28/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8545.8100	8522.6800	8.5458	8.5227	0
28/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	3.0900	3.6300	0.0031	0.0036	500
28/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9439.2000	9415.7500	9.4392	9.4158	0
28/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	1.1000	1.3200	0.0011	0.0013	400
28/12/2023	2030 On 02-May-24			Bond Future	9.7630	9.7689	94.5050	94.4808	23,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1562.3700	1557.9400	1.5624	1.5579	1,000
28/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1986.6000	2006.4000	1.9866	2.0064	0
28/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1876.6700	1870.9700	1.8767	1.8710	0
28/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1683.7800	1702.3100	1.6838	1.7023	0
28/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1899.0900	1893.3100	1.8991	1.8933	0
28/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1665.2400	1683.6900	1.6652	1.6837	0
28/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1921.4300	1915.5600	1.9214	1.9156	0
28/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1646.6400	1665.0000	1.6466	1.6650	0
28/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2736.5300	2727.6400	2.7365	2.7276	1,000
28/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1123.3800	1138.7200	1.1234	1.1387	0
28/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4078.2400	4065.2000	4.0782	4.0652	500
28/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	639.5700	650.7600	0.6396	0.6508	0
28/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4714.3000	4699.6400	4.7143	4.6996	1,080
28/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	496.1900	505.7600	0.4962	0.5058	0
28/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5708.7800	5691.9900	5.7088	5.6920	500
28/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	337.4100	344.8500	0.3374	0.3449	0
28/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8533.9100	8512.9000	8.5339	8.5129	0
28/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	105.0000	108.2200	0.1050	0.1082	1,000
28/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10059.4600	10036.9200	10.0595	10.0369	0
28/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	45.3100	47.0000	0.0453	0.0470	1,080
28/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12707.5300	12683.7300	12.7075	12.6837	0
28/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	8.5200	8.9500	0.0085	0.0090	500
28/12/2023	2030 On 01-August-24			Bond Future	9.8096	9.8159	92.5912	92.5662	0
28/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3593.1100	3581.7200	3.5931	3.5817	0
28/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1402.6600	1416.2600	1.4027	1.4163	0
28/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3619.6500	3608.1900	3.6197	3.6082	0
28/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1390.7100	1404.2400	1.3907	1.4042	0
28/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3646.2600	3634.7400	3.6463	3.6347	0
28/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1378.8400	1392.3100	1.3788	1.3923	0
28/12/2023	2030 On 07-November-24			Bond Future	9.8702	9.8770	94.7511	94.7251	1,652
28/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4615.5600	4601.2300	4.6156	4.6012	0
28/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1368.3100	1379.9700	1.3683	1.3800	0
28/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4642.2800	4627.9000	4.6423	4.6279	0
28/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1358.5200	1370.1300	1.3585	1.3701	0

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28/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4669.0500	4654.6200	4.6691	4.6546	0
28/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1348.8100	1360.3700	1.3488	1.3604	0
28/12/2023	2030 On 06-February-25			Bond Future	9.9477	9.9550	92.7439	92.7170	0
28/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4422.4400	4408.1300	4.4224	4.4081	0
28/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1784.5500	1797.2300	1.7846	1.7972	0
28/12/2023	2032 On 01-February-24			Bond Future	10.5567	10.5575	90.4856	90.4816	91,916
28/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	125.7900	131.6000	0.1258	0.1316	1,200
28/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2877.9800	2887.7400	2.8780	2.8877	0
28/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1173.8800	1187.2200	1.1739	1.1872	500
28/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1009.5600	1026.8500	1.0096	1.0269	0
28/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1703.4900	1716.1400	1.7035	1.7161	1,200
28/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	707.5000	724.1000	0.7075	0.7241	0
28/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1770.7600	1783.2600	1.7708	1.7833	200
28/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	677.6100	694.0600	0.6776	0.6941	0
28/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2013.9200	2025.7800	2.0139	2.0258	0
28/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	581.8000	597.6100	0.5818	0.5976	17,000
28/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2194.3500	2205.6900	2.1944	2.2057	8,500
28/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	521.1600	536.4500	0.5212	0.5365	0
28/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2920.5300	2929.5300	2.9205	2.9295	500
28/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	339.2600	352.2100	0.3393	0.3522	0
28/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3904.0500	3909.8600	3.9041	3.9099	0
28/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	193.5000	203.2600	0.1935	0.2033	17,000
28/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3988.3700	3993.9300	3.9884	3.9939	0
28/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	184.6000	194.1100	0.1846	0.1941	8,500
28/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4842.9300	4846.1500	4.8429	4.8462	0
28/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	114.3400	121.5100	0.1143	0.1215	8,500
28/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5709.5000	5710.7300	5.7095	5.7107	0
28/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	69.3900	74.5700	0.0694	0.0746	200
28/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6057.8200	6058.4000	6.0578	6.0584	0
28/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	56.7800	61.3100	0.0568	0.0613	0
28/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6101.4000	6101.9000	6.1014	6.1019	0
28/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	55.3900	59.8400	0.0554	0.0598	0
28/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6144.9500	6145.3800	6.1450	6.1454	0
28/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	54.0000	58.3800	0.0540	0.0584	0

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28/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6798.2100	6797.6200	6.7982	6.7976	0
28/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	37.0700	40.4300	0.0371	0.0404	0
28/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8954.2300	8951.6000	8.9542	8.9516	0
28/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	10.7100	12.0300	0.0107	0.0120	200
28/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9462.6000	9459.5800	9.4626	9.4596	0
28/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	6.8700	7.8000	0.0069	0.0078	1,200
28/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9925.8900	9922.6000	9.9259	9.9226	0
28/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	4.5000	5.1600	0.0045	0.0052	500
28/12/2023	2032 On 02-May-24			Bond Future	10.6261	10.6270	88.3260	88.3219	61,402
28/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1545.3600	1551.8400	1.5454	1.5518	1,000
28/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2841.0700	2851.6500	2.8411	2.8517	0
28/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1946.8900	1953.3900	1.9469	1.9534	0
28/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2363.4500	2374.0500	2.3635	2.3741	0
28/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1970.8100	1977.3100	1.9708	1.9773	0
28/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2338.8500	2349.4500	2.3389	2.3495	0
28/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1995.0900	2001.5800	1.9951	2.0016	0
28/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2314.6600	2325.2500	2.3147	2.3253	0
28/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2019.5300	2026.0200	2.0195	2.0260	500
28/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2290.6500	2301.2400	2.2907	2.3012	0
28/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2068.6700	2075.1500	2.0687	2.0752	500
28/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2243.0100	2253.5900	2.2430	2.2536	0
28/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2220.2300	2226.6600	2.2202	2.2267	1,550
28/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2105.0500	2115.5800	2.1051	2.1156	0
28/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2796.0700	2802.1400	2.7961	2.8021	1,000
28/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1677.2500	1687.4200	1.6773	1.6874	0
28/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3498.7900	3504.2300	3.4988	3.5042	500
28/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1297.7800	1307.3200	1.2978	1.3073	0
28/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3890.3200	3895.3500	3.8903	3.8954	0
28/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1131.6700	1140.8000	1.1317	1.1408	500
28/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4366.1000	4370.6000	4.3661	4.3706	1,550
28/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	962.8300	971.4300	0.9628	0.9714	0
28/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6035.4600	6038.0900	6.0355	6.0381	0
28/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	558.5100	565.2400	0.5585	0.5652	500
28/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10268.3200	10267.0800	10.2683	10.2671	0

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28/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	137.4600	140.3200	0.1375	0.1403	1,000
28/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11354.6300	11352.5500	11.3546	11.3526	0
28/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	84.4800	86.5000	0.0845	0.0865	500
28/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12013.0900	12010.6000	12.0131	12.0106	0
28/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	62.0000	63.6100	0.0620	0.0636	1,550
28/12/2023	2032 On 01-August-24			Bond Future	10.6999	10.7008	90.2807	90.2763	0
28/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3981.0200	3984.6100	3.9810	3.9846	0
28/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1984.7000	1992.7200	1.9847	1.9927	0
28/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4010.5800	4014.1600	4.0106	4.0142	0
28/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1968.5500	1976.5600	1.9686	1.9766	0
28/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4040.4900	4044.0500	4.0405	4.0441	0
28/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1952.7800	1960.7700	1.9528	1.9608	0
28/12/2023	2032 On 07-November-24			Bond Future	10.7969	10.7979	88.2202	88.2153	1,526
28/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4973.7800	4975.3700	4.9738	4.9754	0
28/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1957.7600	1964.2100	1.9578	1.9642	0
28/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5003.9700	5005.5400	5.0040	5.0055	0
28/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1944.1600	1950.5900	1.9442	1.9506	0
28/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5034.2100	5035.7700	5.0342	5.0358	0
28/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1930.6500	1937.0700	1.9307	1.9371	0
28/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5495.6800	5497.0000	5.4957	5.4970	1,615
28/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1739.2500	1745.4300	1.7393	1.7454	0
28/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11239.3600	11237.5100	11.2394	11.2375	0
28/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	444.6000	447.6100	0.4446	0.4476	1,615
28/12/2023	2032 On 06-February-25			Bond Future	10.9057	10.9069	90.0831	90.0777	0
28/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5501.8600	5502.1100	5.5019	5.5021	0
28/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1966.5500	1972.2000	1.9666	1.9722	0
28/12/2023	2033 On 01-February-24			Bond Future	122.8895	122.8678	122.8895	122.8678	8,052
28/12/2023	2033 On 02-May-24			Bond Future	124.1738	124.1514	124.1738	124.1514	0
28/12/2023	2033 On 01-August-24			Bond Future	126.9518	126.9288	126.9518	126.9288	0
28/12/2023	2033 On 07-November-24			Bond Future	128.4412	128.4167	128.4412	128.4167	0
28/12/2023	2033 On 06-February-25			Bond Future	131.1887	131.1632	131.1887	131.1632	0
28/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6248.7400	6223.1600	6.2487	6.2232	0
28/12/2023	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
28/12/2023	2037 On 01-February-24			Bond Future	11.8327	11.8338	78.3024	78.2962	135,090
28/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2109.8800	2122.5200	2.1099	2.1225	2,500
28/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	717.6000	736.4300	0.7176	0.7364	0
28/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2974.2200	2983.3800	2.9742	2.9834	0
28/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	420.0000	435.3500	0.4200	0.4354	0
28/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3015.9500	3024.9400	3.0160	3.0249	0
28/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	409.5300	424.7100	0.4095	0.4247	0
28/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3057.7900	3066.6000	3.0578	3.0666	0
28/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	399.2200	414.2200	0.3992	0.4142	0
28/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5769.7100	5769.2300	5.7697	5.7692	0
28/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	76.6100	82.3200	0.0766	0.0823	2,500
28/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10366.0900	10360.4300	10.3661	10.3604	0
28/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	3.3500	3.8800	0.0034	0.0039	2,500
28/12/2023	2037 On 02-May-24			Bond Future	11.9341	11.9353	80.0353	80.0289	0
28/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1305.9400	1312.5500	1.3059	1.3126	0
28/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4096.9800	4109.9600	4.0970	4.1100	0
28/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1325.6100	1332.2300	1.3256	1.3322	0
28/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4059.9000	4072.8900	4.0599	4.0729	0
28/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1345.2900	1351.9300	1.3453	1.3519	0
28/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4022.8800	4035.8900	4.0229	4.0359	0
28/12/2023	2037 On 01-August-24			Bond Future	12.0425	12.0438	77.5506	77.5440	0
28/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3472.3700	3476.5200	3.4724	3.4765	0
28/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3221.2000	3231.9800	3.2212	3.2320	0
28/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3501.3900	3505.5300	3.5014	3.5055	0
28/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3197.4500	3208.2200	3.1975	3.2082	0
28/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3530.7600	3534.8900	3.5308	3.5349	1,383
28/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3174.1000	3184.8600	3.1741	3.1849	0
28/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7097.1800	7098.9200	7.0972	7.0989	0
28/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1436.4500	1444.8200	1.4365	1.4448	1,383
28/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9533.3000	9533.2700	9.5333	9.5333	0
28/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	881.1300	887.7300	0.8811	0.8877	1,383
28/12/2023	2037 On 07-November-24			Bond Future	12.1656	12.1670	79.3588	79.3517	9,175
28/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5172.4500	5174.3900	5.1725	5.1744	0
28/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3106.9000	3116.0300	3.1069	3.1160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5203.6700	5205.5900	5.2037	5.2056	0
28/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3088.0700	3097.1800	3.0881	3.0972	0
28/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5234.9600	5236.8700	5.2350	5.2369	0
28/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3069.3500	3078.4500	3.0694	3.0785	0
28/12/2023	2037 On 06-February-25			Bond Future	12.2970	12.2985	76.7744	76.7667	0
28/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5783.5300	5784.2900	5.7835	5.7843	0
28/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3469.7800	3478.2500	3.4698	3.4783	0
28/12/2023	2038 On 01-February-24			Bond Future	132.3671	132.6474	132.3671	132.6474	3,549
28/12/2023	2038 On 02-May-24			Bond Future	135.3289	135.6154	135.3289	135.6154	1,706
28/12/2023	2038 On 01-August-24			Bond Future	136.2798	136.5721	136.2798	136.5721	0
28/12/2023	2038 On 07-November-24			Bond Future	139.4956	139.7944	139.4956	139.7944	0
28/12/2023	2038 On 06-February-25			Bond Future	140.3350	140.6388	140.3350	140.6388	0
28/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5105.0000	5408.8000	5.1050	5.4088	0
28/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	2040 On 01-February-24			Bond Future	12.1194	12.1205	78.3303	78.3235	126,472
28/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1955.2700	1969.6900	1.9553	1.9697	0
28/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	921.0700	942.3200	0.9211	0.9423	0
28/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2065.3200	2079.3800	2.0653	2.0794	0
28/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	861.4400	882.3300	0.8614	0.8823	0
28/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2102.6200	2116.5500	2.1026	2.1166	0
28/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	842.3100	863.0700	0.8423	0.8631	0
28/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2140.2000	2154.0100	2.1402	2.1540	0
28/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	823.5200	844.1600	0.8235	0.8442	0
28/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4530.1800	4534.4500	4.5302	4.5345	0
28/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	210.5000	221.6000	0.2105	0.2216	0
28/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9335.3000	9329.9300	9.3353	9.3299	0
28/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	11.6500	13.1100	0.0117	0.0131	0
28/12/2023	2040 On 02-May-24			Bond Future	12.2249	12.2261	80.0638	80.0568	0
28/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1168.9200	1175.6300	1.1689	1.1756	0
28/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4860.1700	4873.8900	4.8602	4.8739	0
28/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1187.5200	1194.2600	1.1875	1.1943	0
28/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4817.5800	4831.3300	4.8176	4.8313	0
28/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1206.4700	1213.2300	1.2065	1.2132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4775.4200	4789.1900	4.7754	4.7892	0
28/12/2023	2040 On 01-August-24			Bond Future	12.3374	12.3387	77.3295	77.3221	0
28/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3436.1800	3440.3900	3.4362	3.4404	0
28/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3533.5800	3545.1300	3.5336	3.5451	0
28/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3466.1300	3470.3200	3.4661	3.4703	0
28/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3507.4000	3518.9300	3.5074	3.5189	0
28/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3496.1900	3500.3700	3.4962	3.5004	0
28/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3481.4000	3492.9200	3.4814	3.4929	0
28/12/2023	2040 On 07-November-24			Bond Future	12.4640	12.4654	79.1322	79.1243	8,697
28/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5350.4800	5352.3600	5.3505	5.3524	0
28/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3321.8700	3331.6300	3.3219	3.3316	0
28/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5383.1700	5385.0400	5.3832	5.3850	0
28/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3301.7500	3311.5000	3.3018	3.3115	0
28/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5415.9300	5417.7800	5.4159	5.4178	0
28/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3281.7600	3291.4900	3.2818	3.2915	0
28/12/2023	2040 On 06-February-25			Bond Future	12.5980	12.5996	76.2921	76.2837	0
28/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5590.8000	5591.4000	5.5908	5.5914	0
28/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3724.1100	3733.0900	3.7241	3.7331	0
28/12/2023	2044 On 01-February-24			Bond Future	12.2133	12.2145	74.4365	74.4298	95,462
28/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1556.5600	1572.4700	1.5566	1.5725	0
28/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1228.1800	1250.7800	1.2282	1.2508	0
28/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1589.0600	1604.9200	1.5891	1.6049	0
28/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1202.9700	1225.5200	1.2030	1.2255	0
28/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1621.8000	1637.6000	1.6218	1.6376	0
28/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1178.0800	1200.5700	1.1781	1.2006	0
28/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4569.3500	4574.0700	4.5694	4.5741	0
28/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	218.9500	230.3600	0.2190	0.2304	15,000
28/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5756.1900	5757.0800	5.7562	5.7571	0
28/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	112.7100	120.2900	0.1127	0.1203	5,000
28/12/2023	2044 On 02-May-24			Bond Future	12.3159	12.3171	76.0838	76.0770	34
28/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1118.3300	1125.1000	1.1183	1.1251	0
28/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5107.3600	5121.0100	5.1074	5.1210	0
28/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1136.5200	1143.3200	1.1365	1.1433	0
28/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5063.0300	5076.7100	5.0630	5.0767	0

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28/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1154.9000	1161.7300	1.1549	1.1617	0
28/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5018.9700	5032.6800	5.0190	5.0327	0
28/12/2023	2044 On 01-August-24			Bond Future	12.4249	12.4261	73.3865	73.3794	0
28/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3124.6400	3129.2200	3.1246	3.1292	0
28/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3950.0500	3961.7900	3.9501	3.9618	0
28/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3153.3300	3157.9000	3.1533	3.1579	0
28/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3921.2700	3933.0000	3.9213	3.9330	0
28/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3182.1500	3186.7100	3.1822	3.1867	0
28/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3892.6800	3904.4000	3.8927	3.9044	0
28/12/2023	2044 On 07-November-24			Bond Future	12.5470	12.5484	75.0973	75.0896	0
28/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5358.6700	5360.8100	5.3587	5.3608	0
28/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3441.5600	3451.4100	3.4416	3.4514	0
28/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5391.2000	5393.3300	5.3912	5.3933	0
28/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3421.0200	3430.8600	3.4210	3.4309	0
28/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5423.5300	5425.6300	5.4235	5.4256	0
28/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3400.3500	3410.1600	3.4004	3.4102	0
28/12/2023	2044 On 06-February-25			Bond Future	12.6757	12.6772	72.2971	72.2889	0
28/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5657.6200	5658.4100	5.6576	5.6584	0
28/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3819.6400	3828.6600	3.8196	3.8287	0
28/12/2023	2046 On 01-February-24			Bond Future	116.6093	116.2307	116.6093	116.2307	11,904
28/12/2023	2046 On 02-May-24			Bond Future	117.0671	116.6800	117.0671	116.6800	4,626
28/12/2023	2046 On 01-August-24			Bond Future	119.6860	119.2900	119.6860	119.2900	0
28/12/2023	2046 On 07-November-24			Bond Future	120.2933	119.8871	120.2933	119.8871	0
28/12/2023	2046 On 06-February-25			Bond Future	122.8649	122.4493	122.8649	122.4493	0
28/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8854.8600	8439.3400	8.8549	8.4393	0
28/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	2050 On 01-February-24			Bond Future	116.5222	115.6998	116.5222	115.6998	10,813
28/12/2023	2050 On 02-May-24			Bond Future	119.1296	118.2886	119.1296	118.2886	3,316
28/12/2023	2050 On 01-August-24			Bond Future	119.4837	118.6235	119.4837	118.6235	0
28/12/2023	2050 On 07-November-24			Bond Future	122.3033	121.4223	122.3033	121.4223	0
28/12/2023	2050 On 06-February-25			Bond Future	122.5324	121.6314	122.5324	121.6314	0
28/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	6932.3900	6031.3800	6.9324	6.0314	0
28/12/2023	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
28/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	AL37 On 01-February-24			Index Future	946.7880	946.5550	946.7880	946.5550	0
28/12/2023	AL37 On 02-May-24			Index Future	967.7410	967.5020	967.7410	967.5020	0
28/12/2023	AL37 On 01-August-24			Index Future	989.1640	988.9180	989.1640	988.9180	0
28/12/2023	AL37 On 07-November-24			Index Future	1012.2790	1012.0230	1012.2790	1,012.0230	0
28/12/2023	AL37 On 06-February-25			Index Future	1033.7280	1033.4630	1033.7280	1,033.4630	0
28/12/2023	AL7T On 01-February-24			Index Future	1098.1820	1098.0250	1098.1820	1,098.0250	0
28/12/2023	AL7T On 02-May-24			Index Future	1122.4850	1122.3250	1122.4850	1,122.3250	0
28/12/2023	AL7T On 01-August-24			Index Future	1147.3340	1147.1680	1147.3340	1,147.1680	0
28/12/2023	AL7T On 07-November-24			Index Future	1174.1450	1173.9700	1174.1450	1,173.9700	0
28/12/2023	AL7T On 06-February-25			Index Future	1199.0240	1198.8400	1199.0240	1,198.8400	0
28/12/2023	ALBI On 01-February-24			Index Future	950.5780	950.4140	950.5780	950.4140	100
28/12/2023	ALBI On 02-May-24			Index Future	971.6150	971.4470	971.6150	971.4470	0
28/12/2023	ALBI On 01-August-24			Index Future	993.1240	992.9500	993.1240	992.9500	0
28/12/2023	ALBI On 07-November-24			Index Future	1016.3310	1016.1490	1016.3310	1,016.1490	0
28/12/2023	ALBI On 06-February-25			Index Future	1037.8660	1037.6760	1037.8660	1,037.6760	0
28/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	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
28/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	ES33 On 01-February-24			Bond Future	12.2032	12.2046	76.7628	76.7563	0
28/12/2023	ES33 On 02-May-24			Bond Future	12.3281	12.3296	74.6816	74.6749	0
28/12/2023	ES33 On 01-August-24			Bond Future	12.4586	12.4602	76.3519	76.3448	0
28/12/2023	ES33 On 07-November-24			Bond Future	12.6223	12.6241	74.3491	74.3416	0
28/12/2023	ES33 On 06-February-25			Bond Future	12.7987	12.8006	75.9350	75.9269	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2203.3800	2195.3200	2.2034	2.1953	0
28/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	ES42 On 01-February-24			Bond Future	12.8158	12.8172	72.2115	72.2044	0
28/12/2023	ES42 On 02-May-24			Bond Future	12.9400	12.9414	69.5648	69.5575	0
28/12/2023	ES42 On 01-August-24			Bond Future	13.0667	13.0682	71.1201	71.1124	0
28/12/2023	ES42 On 07-November-24			Bond Future	13.2201	13.2218	68.5283	68.5201	0
28/12/2023	ES42 On 06-February-25			Bond Future	13.3766	13.3784	69.9872	69.9784	0
28/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1593.6700	1584.9400	1.5937	1.5849	0
28/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-February-24			GOVI	936.9830	936.8260	936.9830	936.8260	729
28/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	570030.0000	568460.0000	57.0030	56.8460	0
28/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	569930.0000	568360.0000	56.9930	56.8360	0
28/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	569830.0000	568260.0000	56.9830	56.8260	0
28/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 02-May-24			GOVI	957.7190	957.5580	957.7190	957.5580	0
28/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	67490.0000	65880.0000	6.7490	6.5880	0
28/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	67390.0000	65780.0000	6.7390	6.5780	0
28/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	67290.0000	65680.0000	6.7290	6.5680	0
28/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-August-24			GOVI	978.9210	978.7540	978.9210	978.7540	0
28/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	355510.0000	353840.0000	35.5510	35.3840	0
28/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	355410.0000	353740.0000	35.5410	35.3740	0
28/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	355310.0000	353640.0000	35.5310	35.3640	0
28/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 07-November-24			GOVI	1001.7960	1001.6220	1001.7960	1,001.6220	0
28/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	530160.0000	528420.0000	53.0160	52.8420	0
28/12/2023	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
28/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	530060.0000	528320.0000	53.0060	52.8320	0
28/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	529960.0000	528220.0000	52.9960	52.8220	0
28/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GOVI On 06-February-25			GOVI	1023.0230	1022.8400	1023.0230	1,022.8400	0
28/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	510230.0000	508400.0000	51.0230	50.8400	0
28/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/12/2023	IGOV On 01-February-24			Index Future	347.1130	348.7800	347.1130	348.7800	606
28/12/2023	IGOV On 02-May-24			Index Future	354.8800	356.5840	354.8800	356.5840	16
28/12/2023	IGOV On 01-August-24			Index Future	362.8190	364.5610	362.8190	364.5610	0
28/12/2023	IGOV On 07-November-24			Index Future	371.3850	373.1670	371.3850	373.1670	0
28/12/2023	IGOV On 06-February-25			Index Future	379.3340	381.1520	379.3340	381.1520	0
28/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
28/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3750	8.3780	91.6250	91.6220	0
28/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
28/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3280	91.6720	91.6720	0
28/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2470	8.2480	91.7530	91.7520	0
28/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2180	91.7820	91.7820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0880	91.9120	91.9120	0
28/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8580	7.8580	92.1420	92.1420	0
28/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5380	7.5390	92.4620	92.4610	0
28/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4250	7.4300	92.5750	92.5700	0
28/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3450	7.3460	92.6550	92.6540	0
28/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2850	7.2900	92.7150	92.7100	0
28/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.4070	7.4090	92.5930	92.5910	0
28/12/2023	R035 On 01-February-24			Bond Future	11.3613	11.3674	88.4475	88.4134	68,094
28/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	102.5900	105.9800	0.1026	0.1060	400
28/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4340.9600	4378.3900	4.3410	4.3784	0
28/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	668.7400	673.0900	0.6687	0.6731	400
28/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2016.8100	2055.2000	2.0168	2.0552	0
28/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4520.5700	4498.4800	4.5206	4.4985	0
28/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	160.2900	172.2400	0.1603	0.1722	0
28/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4567.3200	4545.0100	4.5673	4.5450	0
28/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	155.7500	167.4800	0.1558	0.1675	0
28/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4614.1400	4591.6000	4.6141	4.5916	0
28/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	151.3400	162.8400	0.1513	0.1628	0
28/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10567.4100	10533.8900	10.5674	10.5339	0
28/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	2.6900	3.2100	0.0027	0.0032	400
28/12/2023	R035 On 02-May-24			Bond Future	11.4483	11.4547	85.8929	85.8581	109,420
28/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1813.8500	1808.6400	1.8139	1.8086	0
28/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3233.3600	3262.9600	3.2334	3.2630	0
28/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1838.4800	1833.1700	1.8385	1.8332	0
28/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3202.4200	3231.9200	3.2024	3.2319	0
28/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1863.0900	1857.6700	1.8631	1.8577	0
28/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3171.5200	3200.9100	3.1715	3.2009	0
28/12/2023	R035 On 01-August-24			Bond Future	11.5385	11.5452	87.7940	87.7582	0
28/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4042.9600	4029.7600	4.0430	4.0298	0
28/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2716.0400	2738.6200	2.7160	2.7386	0
28/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4074.5700	4061.2800	4.0746	4.0613	0
28/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2695.4900	2717.9800	2.6955	2.7180	0
28/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4106.2800	4092.9000	4.1063	4.0929	0
28/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2675.0800	2697.4800	2.6751	2.6975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R035 On 07-November-24			Bond Future	11.6566	11.6637	85.3270	85.2900	19,875
28/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5282.3200	5264.8800	5.2823	5.2649	0
28/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2658.8300	2678.4200	2.6588	2.6784	0
28/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5314.9100	5297.4000	5.3149	5.2974	0
28/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2641.4600	2660.9800	2.6415	2.6610	0
28/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5347.5700	5329.9800	5.3476	5.3300	0
28/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2624.2000	2643.6400	2.6242	2.6436	0
28/12/2023	R035 On 06-February-25			Bond Future	11.7856	11.7931	87.1293	87.0911	0
28/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5857.6700	5838.0400	5.8577	5.8380	0
28/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2749.4700	2768.0500	2.7495	2.7681	0
28/12/2023	R053 On 01-February-24			Bond Future	12.1419	12.1430	99.9413	99.9328	0
28/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5957.9700	5965.3500	5.9580	5.9654	0
28/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	313.5500	329.3600	0.3136	0.3294	0
28/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6018.7500	6025.9000	6.0188	6.0259	0
28/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	305.8100	321.3900	0.3058	0.3214	0
28/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6079.6100	6086.5500	6.0796	6.0866	0
28/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	298.2400	313.6100	0.2982	0.3136	0
28/12/2023	R053 On 02-May-24			Bond Future	12.2396	12.2408	96.2882	96.2796	5,189
28/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7314.8300	7321.6400	7.3148	7.3216	0
28/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1737.9300	1753.4300	1.7379	1.7534	0
28/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7365.5100	7372.2600	7.3655	7.3723	0
28/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1721.0900	1736.5300	1.7211	1.7365	0
28/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7416.2500	7422.9400	7.4163	7.4229	0
28/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1704.4100	1719.7900	1.7044	1.7198	0
28/12/2023	R053 On 01-August-24			Bond Future	12.3405	12.3417	98.4189	98.4097	0
28/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8236.8100	8240.8100	8.2368	8.2408	0
28/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2682.0800	2695.2300	2.6821	2.6952	0
28/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8284.4500	8288.4200	8.2845	8.2884	0
28/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2663.2600	2676.3800	2.6633	2.6764	0
28/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8331.8700	8335.8000	8.3319	8.3358	0
28/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2644.3200	2657.4000	2.6443	2.6574	0
28/12/2023	R053 On 07-November-24			Bond Future	12.4620	12.4634	94.8424	94.8327	0
28/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7021.5900	7024.8400	7.0216	7.0248	0
28/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4681.4300	4694.4000	4.6814	4.6944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7063.6000	7066.8200	7.0636	7.0668	0
28/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4653.7900	4666.7300	4.6538	4.6667	0
28/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7105.6700	7108.8800	7.1057	7.1089	0
28/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4626.3000	4639.2300	4.6263	4.6392	0
28/12/2023	R053 On 06-February-25			Bond Future	12.5878	12.5893	96.8429	96.8325	0
28/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7564.5400	7565.9500	7.5645	7.5660	0
28/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5101.9000	5113.7100	5.1019	5.1137	0
28/12/2023	R186 On 01-February-24			Bond Future	8.6101	8.6151	106.0464	106.0337	74,423
28/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2287.1500	2277.1500	2.2872	2.2772	0
28/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	28.6400	31.3500	0.0286	0.0314	0
28/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2311.2600	2301.2000	2.3113	2.3012	0
28/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	27.7200	30.3700	0.0277	0.0304	0
28/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2335.3900	2325.2700	2.3354	2.3253	0
28/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	26.8300	29.4200	0.0268	0.0294	0
28/12/2023	R186 On 02-May-24			Bond Future	8.5676	8.5731	108.3934	108.3803	11,233
28/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	283.4000	282.6600	0.2834	0.2827	0
28/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1665.3300	1677.6200	1.6653	1.6776	0
28/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	289.8400	289.0600	0.2898	0.2891	0
28/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1647.6500	1659.9000	1.6477	1.6599	0
28/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	296.5700	295.7700	0.2966	0.2958	0
28/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1630.2600	1642.4900	1.6303	1.6425	0
28/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2894.1500	2885.1900	2.8942	2.8852	2,030
28/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	182.1500	186.2200	0.1822	0.1862	0
28/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4305.9700	4295.0300	4.3060	4.2950	0
28/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	71.3700	73.4600	0.0714	0.0735	2,030
28/12/2023	R186 On 01-August-24			Bond Future	8.5163	8.5225	105.4837	105.4701	0
28/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1270.7600	1265.6900	1.2708	1.2657	0
28/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	916.5800	925.0800	0.9166	0.9251	0
28/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1284.5200	1279.4100	1.2845	1.2794	0
28/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	908.7600	917.2200	0.9088	0.9172	0
28/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1298.3400	1293.1900	1.2983	1.2932	0
28/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	901.0000	909.4200	0.9010	0.9094	0
28/12/2023	R186 On 07-November-24			Bond Future	8.4753	8.4827	107.9452	107.9309	44,540
28/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2012.4800	2004.9600	2.0125	2.0050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	751.2600	758.0700	0.7513	0.7581	0
28/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2026.7000	2019.1500	2.0267	2.0192	0
28/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	746.3700	753.1500	0.7464	0.7532	0
28/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2040.5800	2033.0000	2.0406	2.0330	0
28/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	741.1500	747.9000	0.7412	0.7479	0
28/12/2023	R186 On 06-February-25			Bond Future	8.4636	8.4723	104.9109	104.8958	0
28/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1823.1900	1815.2600	1.8232	1.8153	0
28/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	851.3400	858.5300	0.8513	0.8585	0
28/12/2023	R202 On 01-February-24			Bond Future	260.0778	260.0318	260.0778	260.0318	5,070
28/12/2023	R202 On 02-May-24			Bond Future	265.8973	265.8502	265.8973	265.8502	0
28/12/2023	R202 On 01-August-24			Bond Future	266.7397	266.6905	266.7397	266.6905	0
28/12/2023	R202 On 07-November-24			Bond Future	273.0349	272.9834	273.0349	272.9834	6
28/12/2023	R202 On 06-February-25			Bond Future	273.6014	273.5463	273.6014	273.5463	0
28/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6811.3600	6756.2700	6.8114	6.7563	0
28/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	R209 On 01-February-24			Bond Future	11.5375	11.5385	68.0878	68.0831	14,316
28/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3026.5200	3033.7200	3.0265	3.0337	0
28/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	287.3300	299.2300	0.2873	0.2992	0
28/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3064.7900	3071.8400	3.0648	3.0718	0
28/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	279.9600	291.7100	0.2800	0.2917	0
28/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3103.1300	3110.0200	3.1031	3.1100	0
28/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	272.7200	284.3100	0.2727	0.2843	0
28/12/2023	R209 On 02-May-24			Bond Future	11.6232	11.6243	66.4415	66.4367	0
28/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1198.1700	1204.1700	1.1982	1.2042	0
28/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3412.8600	3423.6900	3.4129	3.4237	0
28/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1216.2100	1222.2300	1.2162	1.2222	0
28/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3380.9400	3391.7900	3.3809	3.3918	0
28/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1234.2600	1240.3000	1.2343	1.2403	0
28/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3349.0900	3359.9600	3.3491	3.3600	0
28/12/2023	R209 On 01-August-24			Bond Future	11.7125	11.7136	67.9119	67.9068	0
28/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3052.7600	3056.6600	3.0528	3.0567	0
28/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2735.9700	2744.9600	2.7360	2.7450	0
28/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3078.7200	3082.6100	3.0787	3.0826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2715.1600	2724.1400	2.7152	2.7241	0
28/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3104.9900	3108.8700	3.1050	3.1089	0
28/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2694.7000	2703.6700	2.6947	2.7037	0
28/12/2023	R209 On 07-November-24			Bond Future	11.8224	11.8236	66.3397	66.3341	5,237
28/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4405.6900	4407.7000	4.4057	4.4077	0
28/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2642.6700	2650.2000	2.6427	2.6502	0
28/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4433.3400	4435.3300	4.4333	4.4353	0
28/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2625.6900	2633.2000	2.6257	2.6332	0
28/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4460.8000	4462.7800	4.4608	4.4628	0
28/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2608.5700	2616.0700	2.6086	2.6161	0
28/12/2023	R209 On 06-February-25			Bond Future	11.9384	11.9397	67.7405	67.7345	0
28/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	5013.7300	5014.5900	5.0137	5.0146	0
28/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2781.2100	2787.9900	2.7812	2.7880	0
28/12/2023	R210 On 01-February-24			Bond Future	235.6876	235.9282	235.6876	235.9282	677
28/12/2023	R210 On 02-May-24			Bond Future	237.7001	237.9459	237.7001	237.9459	0
28/12/2023	R210 On 01-August-24			Bond Future	243.0178	243.2686	243.0178	243.2686	0
28/12/2023	R210 On 07-November-24			Bond Future	245.3925	245.6477	245.3925	245.6477	60
28/12/2023	R210 On 06-February-25			Bond Future	250.6402	250.8997	250.6402	250.8997	0
28/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11030.2000	11289.6700	11.0302	11.2897	0
28/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/12/2023	R213 On 01-February-24			Bond Future	10.2401	10.2358	87.0560	87.0752	29,769
28/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6193.1000	6214.4100	6.1931	6.2144	0
28/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	28.6200	30.7500	0.0286	0.0308	0
28/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6232.6000	6253.8700	6.2326	6.2539	0
28/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	27.8900	29.9800	0.0279	0.0300	0
28/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6272.0900	6293.3300	6.2721	6.2933	0
28/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	27.1800	29.2400	0.0272	0.0292	0
28/12/2023	R213 On 02-May-24			Bond Future	10.2962	10.2917	85.4239	85.4435	0
28/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1892.9200	1910.4700	1.8929	1.9105	0
28/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1962.9800	1960.9600	1.9630	1.9610	0
28/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1915.6800	1933.3000	1.9157	1.9333	0
28/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1942.5100	1940.5600	1.9425	1.9406	0
28/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1938.3800	1956.0700	1.9384	1.9561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1922.0000	1920.1200	1.9220	1.9201	0
28/12/2023	R213 On 01-August-24			Bond Future	10.3543	10.3496	87.3147	87.3346	0
28/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3693.3400	3711.5800	3.6933	3.7116	0
28/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1598.2600	1596.6700	1.5983	1.5967	0
28/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3720.5400	3738.8100	3.7205	3.7388	0
28/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1584.6900	1583.1300	1.5847	1.5831	0
28/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3747.8000	3766.1200	3.7478	3.7661	0
28/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1571.2100	1569.7000	1.5712	1.5697	0
28/12/2023	R213 On 07-November-24			Bond Future	10.4416	10.4367	85.7913	85.8112	16,191
28/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4674.5900	4692.3100	4.6746	4.6923	0
28/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1610.5500	1608.3600	1.6106	1.6084	0
28/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4702.1600	4719.9100	4.7022	4.7199	0
28/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1599.1600	1597.0000	1.5992	1.5970	0
28/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4730.0600	4747.8400	4.7301	4.7478	0
28/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1588.1300	1586.0000	1.5881	1.5860	0
28/12/2023	R213 On 06-February-25			Bond Future	10.5450	10.5400	87.6047	87.6247	0
28/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4937.8900	4954.8500	4.9379	4.9549	0
28/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1829.8000	1826.8000	1.8298	1.8268	0
28/12/2023	R214 On 01-February-24			Bond Future	11.9560	11.9570	63.5045	63.4993	10,887
28/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1672.3000	1684.8200	1.6723	1.6848	0
28/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	774.6200	792.4200	0.7746	0.7924	0
28/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1703.3200	1715.7400	1.7033	1.7157	0
28/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	757.4600	775.1600	0.7575	0.7752	0
28/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1734.6700	1746.9900	1.7347	1.7470	0
28/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	740.6800	758.2800	0.7407	0.7583	0
28/12/2023	R214 On 02-May-24			Bond Future	12.0432	12.0443	61.6054	61.6000	10,172
28/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1049.4300	1055.3500	1.0494	1.0554	0
28/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4000.4100	4011.7900	4.0004	4.0118	0
28/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1065.8900	1071.8400	1.0659	1.0718	0
28/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3964.4300	3975.8400	3.9644	3.9758	0
28/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1082.6500	1088.6200	1.0827	1.0886	0
28/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3928.8100	3940.2400	3.9288	3.9402	0
28/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2510.4900	2516.6800	2.5105	2.5167	10,000
28/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2137.5200	2149.1700	2.1375	2.1492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2564.8700	2571.0200	2.5649	2.5710	7,110
28/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2095.3900	2107.0000	2.0954	2.1070	0
28/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4826.3100	4830.1800	4.8263	4.8302	0
28/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	992.8900	1002.2200	0.9929	1.0022	17,110
28/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7086.2700	7087.5000	7.0863	7.0875	0
28/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	500.4100	507.1000	0.5004	0.5071	17,110
28/12/2023	R214 On 01-August-24			Bond Future	12.1328	12.1339	62.9689	62.9632	0
28/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3028.6300	3032.4000	3.0286	3.0324	0
28/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2897.5200	2907.0200	2.8975	2.9070	0
28/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3054.7900	3058.5500	3.0548	3.0586	0
28/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2875.6800	2885.1700	2.8757	2.8852	0
28/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3080.8600	3084.6000	3.0809	3.0846	0
28/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2853.8100	2863.2800	2.8538	2.8633	0
28/12/2023	R214 On 07-November-24			Bond Future	12.2454	12.2467	61.1310	61.1249	0
28/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4491.5700	4493.5100	4.4916	4.4935	0
28/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2842.6500	2850.7100	2.8427	2.8507	0
28/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4519.3600	4521.2800	4.5194	4.5213	0
28/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2824.9700	2833.0100	2.8250	2.8330	0
28/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4546.9900	4548.9000	4.5470	4.5489	0
28/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2807.1700	2815.2000	2.8072	2.8152	0
28/12/2023	R214 On 06-February-25			Bond Future	12.3648	12.3662	62.4222	62.4157	0
28/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4745.7100	4746.5700	4.7457	4.7466	0
28/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3164.1800	3171.5400	3.1642	3.1715	0
28/12/2023	R248 On 01-February-24			Bond Future	12.1282	12.1345	77.6137	77.5766	246,223
28/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	201.8300	206.7900	0.2018	0.2068	0
28/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4127.7800	4169.8700	4.1278	4.1699	0
28/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1441.9700	1442.7900	1.4420	1.4428	0
28/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1371.8000	1409.7500	1.3718	1.4098	0
28/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1473.6000	1474.1900	1.4736	1.4742	0
28/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1343.8600	1381.5800	1.3439	1.3816	0
28/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1505.6000	1505.9400	1.5056	1.5059	0
28/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1316.3700	1353.8400	1.3164	1.3538	0
28/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1990.1000	1986.6400	1.9901	1.9866	0
28/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	976.8600	1010.5300	0.9769	1.0105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5560.3400	5534.2300	5.5603	5.5342	0
28/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	136.6300	147.6500	0.1366	0.1477	0
28/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6871.2200	6840.6500	6.8712	6.8407	0
28/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	65.5900	72.1500	0.0656	0.0722	0
28/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9390.6900	9355.6400	9.3907	9.3556	0
28/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	14.7200	16.8000	0.0147	0.0168	0
28/12/2023	R248 On 02-May-24			Bond Future	12.2213	12.2277	74.8829	74.8450	13,880
28/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	870.1300	869.1400	0.8701	0.8691	0
28/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6003.5900	6040.5200	6.0036	6.0405	0
28/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	967.5100	966.1700	0.9675	0.9662	0
28/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5704.9900	5741.5700	5.7050	5.7416	0
28/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	984.4600	983.0700	0.9845	0.9831	0
28/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5656.2800	5692.8100	5.6563	5.6928	0
28/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1001.4600	1000.0100	1.0015	1.0000	0
28/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5607.7200	5644.1900	5.6077	5.6442	0
28/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3408.4700	3397.8500	3.4085	3.3979	0
28/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2368.5500	2395.8500	2.3686	2.3959	0
28/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6291.1800	6271.5000	6.2912	6.2715	0
28/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1107.7900	1126.0300	1.1078	1.1260	0
28/12/2023	R248 On 01-August-24			Bond Future	12.3169	12.3237	76.5403	76.5013	13,000
28/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3656.4600	3644.7400	3.6565	3.6447	0
28/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3754.9700	3782.2100	3.7550	3.7822	0
28/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3687.7300	3675.9200	3.6877	3.6759	0
28/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3728.0600	3755.2100	3.7281	3.7552	0
28/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3718.8700	3706.9700	3.7189	3.7070	0
28/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3701.1000	3728.1600	3.7011	3.7282	0
28/12/2023	R248 On 07-November-24			Bond Future	12.4364	12.4434	73.8739	73.8337	0
28/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5441.3100	5424.1900	5.4413	5.4242	0
28/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3524.8000	3547.8700	3.5248	3.5479	0
28/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5474.4000	5457.1900	5.4744	5.4572	0
28/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3503.4600	3526.4400	3.5035	3.5264	0
28/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5507.5300	5490.2500	5.5075	5.4903	0
28/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3482.2400	3505.1500	3.4822	3.5052	0
28/12/2023	R248 On 06-February-25			Bond Future	12.5628	12.5702	75.4336	75.3922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5254.7800	5237.5800	5.2548	5.2376	0
28/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4437.5200	4461.7400	4.4375	4.4617	0
28/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0