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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
14/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	2025 On 01-February-24			Bond Future	176.1972	175.8389	176.1972	175.8389	11,910
14/12/2023	2025 On 02-May-24			Bond Future	180.1462	179.7798	180.1462	179.7798	0
14/12/2023	2025 On 01-August-24			Bond Future	182.3213	181.9479	182.3213	181.9479	0
14/12/2023	2025 On 07-November-24			Bond Future	186.6159	186.2329	186.6159	186.2329	75
14/12/2023	2029 On 01-February-24			Bond Future	130.4280	129.2701	130.4280	129.2701	7,360
14/12/2023	2029 On 02-May-24			Bond Future	131.9820	130.7984	131.9820	130.7984	0
14/12/2023	2029 On 01-August-24			Bond Future	134.9262	133.7159	134.9262	133.7159	0
14/12/2023	2029 On 07-November-24			Bond Future	136.6974	135.4597	136.6974	135.4597	66
14/12/2023	2029 On 06-February-25			Bond Future	139.6065	138.3418	139.6065	138.3418	0
14/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7206.5300	5941.8400	7.2065	5.9418	0
14/12/2023	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
14/12/2023	2030 On 01-February-24			Bond Future	9.7784	10.0774	92.2144	90.9613	93,112
14/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	588.3400	253.8200	0.5883	0.2538	400
14/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1474.5000	2393.1200	1.4745	2.3931	0
14/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1295.1400	701.4000	1.2951	0.7014	500
14/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	824.7900	1484.1900	0.8248	1.4842	0
14/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1402.2500	776.8500	1.4023	0.7769	1,360
14/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	764.0800	1391.8200	0.7641	1.3918	0
14/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1598.1700	918.8900	1.5982	0.9189	500
14/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	667.2300	1241.0900	0.6672	1.2411	0
14/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1803.8800	1073.0900	1.8039	1.0731	400
14/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	581.3400	1103.6900	0.5813	1.1037	0
14/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2081.4700	1288.4500	2.0815	1.2885	200
14/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	485.7200	945.8400	0.4857	0.9458	0
14/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2843.9700	1914.9600	2.8440	1.9150	500
14/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	303.1100	627.2400	0.3031	0.6272	0
14/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5071.1300	3930.7200	5.0711	3.9307	0
14/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	82.7800	195.5100	0.0828	0.1955	700
14/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6241.4600	5050.6500	6.2415	5.0507	0
14/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	41.4000	103.7300	0.0414	0.1037	1,360
14/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6392.7400	5197.2800	6.3927	5.1973	0
14/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	37.8700	95.5500	0.0379	0.0956	0
14/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6430.5300	5233.9500	6.4305	5.2340	0
14/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	37.0200	93.5800	0.0370	0.0936	0
14/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6468.3600	5270.7000	6.4684	5.2707	0
14/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	36.2200	91.7000	0.0362	0.0917	0
14/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7899.4300	6672.5600	7.8994	6.6726	0
14/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	15.6000	41.8700	0.0156	0.0419	200
14/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8273.2300	7041.6500	8.2732	7.0417	0
14/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	12.5300	34.0900	0.0125	0.0341	500
14/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8310.5300	7078.5200	8.3105	7.0785	0
14/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	12.2600	33.3900	0.0123	0.0334	500
14/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9200.1200	7959.0900	9.2001	7.9591	0
14/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	6.4700	18.5800	0.0065	0.0186	400
14/12/2023	2030 On 02-May-24			Bond Future	9.8231	10.1387	94.2587	92.9777	21,416

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1527.4600	1024.1200	1.5275	1.0241	1,000
14/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2198.0300	2975.6500	2.1980	2.9757	0
14/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1815.6600	1245.6600	1.8157	1.2457	0
14/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1869.1100	2580.0700	1.8691	2.5801	0
14/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1836.3300	1261.8200	1.8363	1.2618	0
14/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1848.8200	2555.2700	1.8488	2.5553	0
14/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1857.3500	1278.3400	1.8574	1.2783	0
14/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1828.9000	2530.8500	1.8289	2.5309	0
14/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2624.3300	1898.7600	2.6243	1.8988	1,000
14/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1257.5200	1812.9100	1.2575	1.8129	0
14/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3916.9200	3011.4700	3.9169	3.0115	500
14/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	724.5900	1100.1000	0.7246	1.1001	0
14/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4538.8100	3569.0000	4.5388	3.5690	1,080
14/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	567.0400	878.1900	0.5670	0.8782	0
14/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5515.8900	4466.0700	5.5159	4.4661	500
14/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	390.8600	622.0000	0.3909	0.6220	0
14/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8322.0100	7137.3400	8.3220	7.1373	0
14/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	139.4400	235.7300	0.1394	0.2357	1,000
14/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9842.9000	8618.4400	9.8429	8.6184	0
14/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	75.0900	131.5900	0.0751	0.1316	1,080
14/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12469.7300	11204.9600	12.4697	11.2050	0
14/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	17.0600	33.2500	0.0171	0.0333	500
14/12/2023	2030 On 01-August-24			Bond Future	9.8747	10.2089	92.3333	91.0238	0
14/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3419.9800	2640.4100	3.4200	2.6404	0
14/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1487.4200	2017.3100	1.4874	2.0173	0
14/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3445.4400	2662.5800	3.4454	2.6626	0
14/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1474.3900	2000.9900	1.4744	2.0010	0
14/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3471.2600	2685.1300	3.4713	2.6851	0
14/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1461.7300	1985.0600	1.4617	1.9851	0
14/12/2023	2030 On 07-November-24			Bond Future	9.9407	10.2964	94.4826	93.1422	1,652
14/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4390.9500	3523.6500	4.3910	3.5237	0
14/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1412.2100	1885.3500	1.4122	1.8854	0
14/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4417.3400	3547.4100	4.4173	3.5474	0
14/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1402.0900	1872.6000	1.4021	1.8726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4443.7700	3571.2100	4.4438	3.5712	0
14/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1392.0400	1859.9200	1.3920	1.8599	0
14/12/2023	2030 On 06-February-25			Bond Future	10.0255	10.4038	92.4591	91.0900	0
14/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4075.3400	3242.5400	4.0753	3.2425	0
14/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1722.3000	2258.6400	1.7223	2.2586	0
14/12/2023	2032 On 01-February-24			Bond Future	10.6546	10.9269	90.0040	88.6832	88,471
14/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	98.4200	27.0100	0.0984	0.0270	1,200
14/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3332.2300	4581.6200	3.3322	4.5816	0
14/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	980.0700	498.8300	0.9801	0.4988	500
14/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1297.3700	2136.9300	1.2974	2.1369	0
14/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1457.3800	825.8100	1.4574	0.8258	1,200
14/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	943.0100	1632.2400	0.9430	1.6322	0
14/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1519.0700	870.3700	1.5191	0.8704	200
14/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	907.5400	1579.6400	0.9075	1.5796	0
14/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1910.4300	1163.2100	1.9104	1.1632	8,500
14/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	718.8600	1292.4400	0.7189	1.2924	0
14/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2592.5100	1707.8600	2.5925	1.7079	500
14/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	492.8600	929.0100	0.4929	0.9290	0
14/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3531.6100	2509.8800	3.5316	2.5099	0
14/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	302.6800	601.7500	0.3027	0.6018	17,000
14/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3612.5700	2581.1700	3.6126	2.5812	0
14/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	290.4200	579.8200	0.2904	0.5798	8,500
14/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4438.8600	3324.7400	4.4389	3.3247	0
14/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	191.8900	398.5700	0.1919	0.3986	8,500
14/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5284.7700	4109.5700	5.2848	4.1096	0
14/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	126.2800	271.8800	0.1263	0.2719	200
14/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5626.3200	4431.8000	5.6263	4.4318	0
14/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	106.9000	233.1800	0.1069	0.2332	0
14/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5669.0700	4472.2900	5.6691	4.4723	0
14/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	104.6800	228.7000	0.1047	0.2287	0
14/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5711.8700	4512.9000	5.7119	4.5129	0
14/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	102.5400	224.3700	0.1025	0.2244	0
14/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6354.7200	5126.9800	6.3547	5.1270	0
14/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	75.2000	168.2600	0.0752	0.1683	0

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14/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8487.6400	7203.0300	8.4876	7.2030	0
14/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	25.7400	61.9300	0.0257	0.0619	200
14/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	8994.1100	7702.1300	8.9941	7.7021	0
14/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	20.0000	48.8200	0.0200	0.0488	1,200
14/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9455.6800	8158.2800	9.4557	8.1583	0
14/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	15.9100	39.3100	0.0159	0.0393	500
14/12/2023	2032 On 02-May-24			Bond Future	10.7278	11.0127	87.8371	86.4869	61,448
14/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1455.9700	1001.4900	1.4560	1.0015	1,000
14/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3240.6300	4136.2800	3.2406	4.1363	0
14/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1820.3100	1285.6800	1.8203	1.2857	0
14/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2725.8200	3541.3200	2.7258	3.5413	0
14/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1842.4500	1303.2700	1.8425	1.3033	0
14/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2699.4400	3510.3900	2.6994	3.5104	0
14/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1864.7400	1321.0000	1.8647	1.3210	0
14/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2673.2600	3479.6500	2.6733	3.4797	0
14/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1887.4000	1339.0800	1.8874	1.3391	500
14/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2647.4700	3449.2800	2.6475	3.4493	0
14/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1932.7300	1375.2900	1.9327	1.3753	500
14/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2596.0200	3388.7100	2.5960	3.3887	0
14/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2072.5300	1487.6700	2.0725	1.4877	1,550
14/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2446.3000	3211.5700	2.4463	3.2116	0
14/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2607.7900	1927.5300	2.6078	1.9275	1,000
14/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1977.9200	2647.7900	1.9779	2.6478	0
14/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3268.9200	2488.5500	3.2689	2.4886	500
14/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1556.8600	2126.6200	1.5569	2.1266	0
14/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3640.5200	2810.9500	3.6405	2.8110	0
14/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1370.8200	1891.3800	1.3708	1.8914	500
14/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4093.5300	3209.7800	4.0935	3.2098	1,550
14/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1179.2100	1645.5900	1.1792	1.6456	0
14/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5700.5000	4666.3600	5.7005	4.6664	0
14/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	712.5000	1028.4900	0.7125	1.0285	500
14/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	9851.0800	8613.2800	9.8511	8.6133	0
14/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	209.1700	321.5000	0.2092	0.3215	1,000
14/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	10922.4700	9653.4100	10.9225	9.6534	0

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14/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	141.2700	222.3400	0.1413	0.2223	500
14/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11569.6200	10284.2600	11.5696	10.2843	0
14/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	107.4800	172.2500	0.1075	0.1723	1,550
14/12/2023	2032 On 01-August-24			Bond Future	10.8076	11.1058	89.7752	88.3951	0
14/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3720.9500	2954.4900	3.7210	2.9545	0
14/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2230.1500	2843.8300	2.2302	2.8438	0
14/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3749.3000	2979.4600	3.7493	2.9795	0
14/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2212.7900	2823.0900	2.2128	2.8231	0
14/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3777.7500	3004.5200	3.7778	3.0045	0
14/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2195.5600	2802.4700	2.1956	2.8025	0
14/12/2023	2032 On 07-November-24			Bond Future	10.9111	11.2251	87.6986	86.2859	1,526
14/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4596.9800	3745.1000	4.5970	3.7451	0
14/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2102.5700	2663.4000	2.1026	2.6634	0
14/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4625.9900	3771.1700	4.6260	3.7712	0
14/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2087.7900	2645.6800	2.0878	2.6457	0
14/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4655.3600	3797.6400	4.6554	3.7976	0
14/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2073.4100	2628.4000	2.0734	2.6284	0
14/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5104.0600	4203.9900	5.1041	4.2040	1,615
14/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1869.2400	2381.8800	1.8692	2.3819	0
14/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	10831.6500	9606.0400	10.8317	9.6060	0
14/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	558.5000	745.6000	0.5585	0.7456	1,615
14/12/2023	2032 On 06-February-25			Bond Future	11.0280	11.3577	89.5404	88.0975	0
14/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5134.8700	4239.9500	5.1349	4.2400	0
14/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2142.2500	2690.2300	2.1423	2.6902	0
14/12/2023	2033 On 01-February-24			Bond Future	123.6150	122.3045	123.6150	122.3045	8,052
14/12/2023	2033 On 02-May-24			Bond Future	124.9198	123.5799	124.9198	123.5799	0
14/12/2023	2033 On 01-August-24			Bond Future	127.7066	126.3365	127.7066	126.3365	0
14/12/2023	2033 On 07-November-24			Bond Future	129.2105	127.8092	129.2105	127.8092	0
14/12/2023	2033 On 06-February-25			Bond Future	131.9605	130.5287	131.9605	130.5287	0
14/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7020.4900	5588.6700	7.0205	5.5887	0
14/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	2037 On 01-February-24			Bond Future	11.9452	12.1659	77.6892	76.5064	135,071
14/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1920.9900	1309.7100	1.9210	1.3097	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1141.8700	1713.4600	1.1419	1.7135	0
14/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2692.1500	1942.2100	2.6922	1.9422	0
14/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	751.0900	1184.0200	0.7511	1.1840	0
14/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2729.6900	1973.8800	2.7297	1.9739	0
14/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	736.4300	1163.4900	0.7364	1.1635	0
14/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2767.5200	2005.9000	2.7675	2.0059	0
14/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	722.1100	1143.3600	0.7221	1.1434	0
14/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5283.5200	4262.6100	5.2835	4.2626	0
14/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	203.5800	365.5400	0.2036	0.3655	2,500
14/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9769.2300	8608.7200	9.7692	8.6087	0
14/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	19.6500	42.0100	0.0197	0.0420	2,500
14/12/2023	2037 On 02-May-24			Bond Future	12.0504	12.2797	79.4114	78.2023	0
14/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1168.4000	843.5500	1.1684	0.8436	0
14/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4583.2900	5467.5300	4.5833	5.4675	0
14/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1186.1600	857.5900	1.1862	0.8576	0
14/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4544.3000	5424.8200	4.5443	5.4248	0
14/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1204.2600	871.9400	1.2043	0.8719	0
14/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4505.7000	5382.4700	4.5057	5.3825	0
14/12/2023	2037 On 01-August-24			Bond Future	12.1644	12.4031	76.9079	75.6719	0
14/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3086.4400	2509.7800	3.0864	2.5098	0
14/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3477.9700	4137.3600	3.4780	4.1374	0
14/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3113.7000	2533.8300	3.1137	2.5338	0
14/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3452.4600	4108.6400	3.4525	4.1086	0
14/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3141.0700	2558.0000	3.1411	2.5580	1,383
14/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3427.1100	4080.0900	3.4271	4.0801	0
14/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6568.0100	5693.8000	6.5680	5.6938	0
14/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1549.9800	1911.8200	1.5500	1.9118	1,383
14/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8965.1800	7971.0500	8.9652	7.9711	0
14/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	955.7100	1197.6300	0.9557	1.1976	1,383
14/12/2023	2037 On 07-November-24			Bond Future	12.2934	12.5424	78.6971	77.4319	9,175
14/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4550.7900	3852.4200	4.5508	3.8524	0
14/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3146.9400	3713.8000	3.1469	3.7138	0
14/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4581.0700	3880.0800	4.5811	3.8801	0
14/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3127.1700	3691.4100	3.1272	3.6914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4611.1400	3907.5300	4.6111	3.9075	0
14/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3107.2300	3668.8500	3.1072	3.6689	0
14/12/2023	2037 On 06-February-25			Bond Future	12.4319	12.6913	76.0897	74.7975	0
14/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4950.7100	4225.1200	4.9507	4.2251	0
14/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3321.6700	3888.3600	3.3217	3.8884	0
14/12/2023	2038 On 01-February-24			Bond Future	133.3947	132.0050	133.3947	132.0050	3,549
14/12/2023	2038 On 02-May-24			Bond Future	136.3844	134.9636	136.3844	134.9636	1,706
14/12/2023	2038 On 01-August-24			Bond Future	137.3526	135.9015	137.3526	135.9015	0
14/12/2023	2038 On 07-November-24			Bond Future	140.5871	139.1014	140.5871	139.1014	0
14/12/2023	2038 On 06-February-25			Bond Future	141.4492	139.9353	141.4492	139.9353	0
14/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6219.1900	4705.2600	6.2192	4.7053	0
14/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	2040 On 01-February-24			Bond Future	12.2886	12.4787	77.3606	76.2937	126,784
14/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1622.6300	1143.8800	1.6226	1.1439	0
14/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1558.1600	2146.2800	1.5582	2.1463	0
14/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1714.3400	1217.5900	1.7143	1.2176	0
14/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1480.1900	2050.3100	1.4802	2.0503	0
14/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1745.4800	1242.7400	1.7455	1.2427	0
14/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1454.9000	2019.0300	1.4549	2.0190	0
14/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1776.8900	1268.1800	1.7769	1.2682	0
14/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1429.9400	1988.1000	1.4299	1.9881	0
14/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3859.2100	3065.9300	3.8592	3.0659	0
14/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	509.2600	782.8500	0.5093	0.7829	0
14/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8413.7700	7394.8000	8.4138	7.3948	0
14/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	59.8500	107.7500	0.0599	0.1078	0
14/12/2023	2040 On 02-May-24			Bond Future	12.4000	12.5975	79.0755	77.9850	0
14/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	960.9000	716.9300	0.9609	0.7169	0
14/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5640.4700	6487.0500	5.6405	6.4871	0
14/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	976.7900	729.7100	0.9768	0.7297	0
14/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5595.1700	6438.6400	5.5952	6.4386	0
14/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	992.8500	742.6500	0.9929	0.7427	0
14/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5550.1200	6390.4700	5.5501	6.3905	0
14/12/2023	2040 On 01-August-24			Bond Future	12.5204	12.7258	76.3142	75.1993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2965.1500	2474.5500	2.9652	2.4746	0
14/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4077.8700	4702.1000	4.0779	4.7021	0
14/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2992.0900	2498.6100	2.9921	2.4986	0
14/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4048.6800	4670.0300	4.0487	4.6700	0
14/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3019.1400	2522.7900	3.0191	2.5228	0
14/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4019.6700	4638.1500	4.0197	4.6382	0
14/12/2023	2040 On 07-November-24			Bond Future	12.6554	12.8695	78.0892	76.9481	8,697
14/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4546.6700	3933.9100	4.5467	3.9339	0
14/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3561.0400	4089.4200	3.5610	4.0894	0
14/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4577.3100	3962.1700	4.5773	3.9622	0
14/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3538.8700	4064.8700	3.5389	4.0649	0
14/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4608.0200	3990.5100	4.6080	3.9905	0
14/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3516.8300	4040.4600	3.5168	4.0405	0
14/12/2023	2040 On 06-February-25			Bond Future	12.7989	13.0220	75.2180	74.0524	0
14/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4700.6100	4080.4200	4.7006	4.0804	0
14/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3907.9600	4453.3800	3.9080	4.4534	0
14/12/2023	2044 On 01-February-24			Bond Future	12.3720	12.5517	73.5233	72.5108	106,108
14/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1320.0100	927.0000	1.3200	0.9270	0
14/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1904.8000	2524.3700	1.9048	2.5244	0
14/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1346.9800	948.3100	1.3470	0.9483	0
14/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1874.0600	2487.9700	1.8741	2.4880	0
14/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1374.3600	970.0100	1.3744	0.9700	0
14/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1843.8100	2452.0400	1.8438	2.4520	0
14/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3944.8400	3186.4200	3.9448	3.1864	0
14/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	507.6100	761.7700	0.5076	0.7618	15,000
14/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5037.5500	4197.4400	5.0376	4.1974	0
14/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	307.2400	479.7100	0.3072	0.4797	5,000
14/12/2023	2044 On 02-May-24			Bond Future	12.4799	12.6664	75.1532	74.1181	27
14/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	901.3800	679.5500	0.9014	0.6796	0
14/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5821.0000	6634.3200	5.8210	6.6343	0
14/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	915.1200	690.5500	0.9151	0.6906	0
14/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5772.2200	6582.8000	5.7722	6.5828	0
14/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	929.1500	701.8200	0.9292	0.7018	0
14/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5723.8100	6531.6300	5.7238	6.5316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	2044 On 01-August-24			Bond Future	12.5961	12.7901	72.4305	71.3723	0
14/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2701.3300	2264.2500	2.7013	2.2643	0
14/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4482.7700	5103.8700	4.4828	5.1039	0
14/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2727.3900	2287.5500	2.7274	2.2876	0
14/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4451.3600	5069.7000	4.4514	5.0697	0
14/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2753.3400	2310.7500	2.7533	2.3108	0
14/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4419.9000	5035.4900	4.4199	5.0355	0
14/12/2023	2044 On 07-November-24			Bond Future	12.7259	12.9280	74.1151	73.0319	0
14/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4638.1100	4055.9500	4.6381	4.0560	0
14/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3703.1500	4204.2200	3.7032	4.2042	0
14/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4668.1400	4083.7800	4.6681	4.0838	0
14/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3680.1100	4178.9800	3.6801	4.1790	0
14/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4698.5200	4111.9600	4.6985	4.1120	0
14/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3657.4900	4154.1600	3.6575	4.1542	0
14/12/2023	2044 On 06-February-25			Bond Future	12.8633	13.0738	71.2856	70.1792	0
14/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4973.8800	4380.0300	4.9739	4.3800	0
14/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4147.4100	4659.9500	4.1474	4.6600	0
14/12/2023	2046 On 01-February-24			Bond Future	117.7000	116.2464	117.7000	116.2464	11,904
14/12/2023	2046 On 02-May-24			Bond Future	118.1865	116.7006	118.1865	116.7006	4,626
14/12/2023	2046 On 01-August-24			Bond Future	120.8227	119.3034	120.8227	119.3034	0
14/12/2023	2046 On 07-November-24			Bond Future	121.4568	119.9038	121.4568	119.9038	0
14/12/2023	2046 On 06-February-25			Bond Future	124.0397	122.4533	124.0397	122.4533	0
14/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10029.6900	8443.2800	10.0297	8.4433	0
14/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	2050 On 01-February-24			Bond Future	120.2281	115.3360	120.2281	115.3360	10,813
14/12/2023	2050 On 02-May-24			Bond Future	122.9227	117.9209	122.9227	117.9209	3,316
14/12/2023	2050 On 01-August-24			Bond Future	123.3552	118.2432	123.3552	118.2432	0
14/12/2023	2050 On 07-November-24			Bond Future	126.2604	121.0273	126.2604	121.0273	0
14/12/2023	2050 On 06-February-25			Bond Future	126.5735	121.2323	126.5735	121.2323	0
14/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	10973.5200	5632.2900	10.9735	5.6323	0
14/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	8607 On 21-December-26			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
14/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	AL37 On 01-February-24			Index Future	946.0750	937.2470	946.0750	937.2470	0
14/12/2023	AL37 On 02-May-24			Index Future	967.0480	958.0240	967.0480	958.0240	0
14/12/2023	AL37 On 01-August-24			Index Future	988.3960	979.1700	988.3960	979.1700	0
14/12/2023	AL37 On 07-November-24			Index Future	1011.4480	1002.0040	1011.4480	1,002.0040	0
14/12/2023	AL37 On 06-February-25			Index Future	1032.7730	1023.1240	1032.7730	1,023.1240	0
14/12/2023	AL7T On 01-February-24			Index Future	1090.7760	1075.1800	1090.7760	1,075.1800	0
14/12/2023	AL7T On 02-May-24			Index Future	1114.9570	1099.0150	1114.9570	1,099.0150	0
14/12/2023	AL7T On 01-August-24			Index Future	1139.5700	1123.2730	1139.5700	1,123.2730	0
14/12/2023	AL7T On 07-November-24			Index Future	1166.1480	1149.4670	1166.1480	1,149.4670	0
14/12/2023	AL7T On 06-February-25			Index Future	1190.7340	1173.6960	1190.7340	1,173.6960	0
14/12/2023	ALBI On 01-February-24			Index Future	944.2390	932.4400	944.2390	932.4400	100
14/12/2023	ALBI On 02-May-24			Index Future	965.1710	953.1110	965.1710	953.1110	0
14/12/2023	ALBI On 01-August-24			Index Future	986.4780	974.1480	986.4780	974.1480	0
14/12/2023	ALBI On 07-November-24			Index Future	1009.4850	996.8650	1009.4850	996.8650	0
14/12/2023	ALBI On 06-February-25			Index Future	1030.7680	1017.8770	1030.7680	1,017.8770	0
14/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C048 On 28-February-48			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
14/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	ES33 On 01-February-24			Bond Future	12.3406	12.5723	76.1422	75.1114	0
14/12/2023	ES33 On 02-May-24			Bond Future	12.4708	12.7126	74.0497	72.9958	0
14/12/2023	ES33 On 01-August-24			Bond Future	12.6087	12.8612	75.7009	74.6233	0
14/12/2023	ES33 On 07-November-24			Bond Future	12.7807	13.0457	73.6790	72.5757	0
14/12/2023	ES33 On 06-February-25			Bond Future	12.9666	13.2443	75.2420	74.1148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1510.4000	383.1800	1.5104	0.3832	0
14/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	ES42 On 01-February-24			Bond Future	13.0184	13.2037	71.1634	70.2273	0
14/12/2023	ES42 On 02-May-24			Bond Future	13.1501	13.3429	68.4958	67.5386	0
14/12/2023	ES42 On 01-August-24			Bond Future	13.2861	13.4867	70.0225	69.0438	0
14/12/2023	ES42 On 07-November-24			Bond Future	13.4501	13.6599	67.4012	66.3991	0
14/12/2023	ES42 On 06-February-25			Bond Future	13.6178	13.8367	68.8279	67.8042	0
14/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	434.4300	0.0000	0.4344	0.0000	0
14/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	589.3100	0.0000	0.5893	0
14/12/2023	GOVI On 01-February-24			GOVI	930.9150	919.2180	930.9150	919.2180	709
14/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	509350.0000	392380.0000	50.9350	39.2380	0
14/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	509250.0000	392280.0000	50.9250	39.2280	0
14/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	509150.0000	392180.0000	50.9150	39.2180	0
14/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 02-May-24			GOVI	951.5520	939.5950	951.5520	939.5950	0
14/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	5820.0000	0.0000	0.5820	0.0000	0
14/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	113750.0000	0.0000	11.3750	0
14/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	5720.0000	0.0000	0.5720	0.0000	0
14/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	113850.0000	0.0000	11.3850	0
14/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	5620.0000	0.0000	0.5620	0.0000	0
14/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	113950.0000	0.0000	11.3950	0
14/12/2023	GOVI On 01-August-24			GOVI	972.5580	960.3350	972.5580	960.3350	0
14/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	291880.0000	169650.0000	29.1880	16.9650	0
14/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	291780.0000	169550.0000	29.1780	16.9550	0
14/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	291680.0000	169450.0000	29.1680	16.9450	0
14/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 07-November-24			GOVI	995.2410	982.7290	995.2410	982.7290	0
14/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	464610.0000	339490.0000	46.4610	33.9490	0
14/12/2023	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
14/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	464510.0000	339390.0000	46.4510	33.9390	0
14/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	464410.0000	339290.0000	46.4410	33.9290	0
14/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GOVI On 06-February-25			GOVI	1016.2240	1003.4440	1016.2240	1,003.4440	0
14/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	442240.0000	314440.0000	44.2240	31.4440	0
14/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/12/2023	IGOV On 01-February-24			Index Future	350.8240	346.5040	350.8240	346.5040	606
14/12/2023	IGOV On 02-May-24			Index Future	358.6870	354.2700	358.6870	354.2700	16
14/12/2023	IGOV On 01-August-24			Index Future	366.6880	362.1720	366.6880	362.1720	0
14/12/2023	IGOV On 07-November-24			Index Future	375.3290	370.7040	375.3290	370.7040	0
14/12/2023	IGOV On 06-February-25			Index Future	383.3220	378.5970	383.3220	378.5970	0
14/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
14/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3800	91.6400	91.6200	0
14/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2900	8.3500	91.7100	91.6500	0
14/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2700	8.3400	91.7300	91.6600	0
14/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1600	8.2800	91.8400	91.7200	0
14/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1200	8.2500	91.8800	91.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9600	8.1300	92.0400	91.8700	0
14/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.6800	7.9100	92.3200	92.0900	0
14/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.3500	7.6300	92.6500	92.3700	0
14/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.2100	7.5100	92.7900	92.4900	0
14/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.1200	7.4400	92.8800	92.5600	0
14/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.1100	7.4100	92.8900	92.5900	0
14/12/2023	R035 On 01-February-24			Bond Future	11.5192	11.7402	87.5809	86.3893	68,151
14/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	115.4600	52.6600	0.1155	0.0527	400
14/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5220.4400	6349.2000	5.2204	6.3492	0
14/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	587.8700	331.5000	0.5879	0.3315	400
14/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2802.5500	3737.7400	2.8026	3.7377	0
14/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3899.0100	2987.9800	3.8990	2.9880	0
14/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	405.3400	685.8700	0.4053	0.6859	0
14/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3941.7900	3026.3000	3.9418	3.0263	0
14/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	396.8300	672.9000	0.3968	0.6729	0
14/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3984.5900	3064.6800	3.9846	3.0647	0
14/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	388.4000	660.0500	0.3884	0.6601	0
14/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9718.3100	8550.1100	9.7183	8.5501	0
14/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	20.2000	43.5600	0.0202	0.0436	400
14/12/2023	R035 On 02-May-24			Bond Future	11.6120	11.8419	85.0102	83.7923	109,640
14/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1537.0800	1136.0100	1.5371	1.1360	0
14/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3839.2200	4656.1300	3.8392	4.6561	0
14/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1558.1000	1153.0600	1.5581	1.1531	0
14/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3804.6700	4617.6100	3.8047	4.6176	0
14/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1579.4800	1170.4400	1.5795	1.1704	0
14/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3770.5400	4579.4800	3.7705	4.5795	0
14/12/2023	R035 On 01-August-24			Bond Future	11.7099	11.9494	86.8863	85.6412	0
14/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3490.0700	2863.3600	3.4901	2.8634	0
14/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3070.8100	3689.2000	3.0708	3.6892	0
14/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3519.5800	2889.6900	3.5196	2.8897	0
14/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3048.1600	3663.3700	3.0482	3.6634	0
14/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3548.9300	2915.8600	3.5489	2.9159	0
14/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3025.3900	3637.4200	3.0254	3.6374	0
14/12/2023	R035 On 07-November-24			Bond Future	11.8366	12.0871	84.3939	83.1194	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4689.8700	3973.2900	4.6899	3.9733	0
14/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2999.4700	3557.4600	2.9995	3.5575	0
14/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4720.7300	4001.5100	4.7207	4.0015	0
14/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2980.3700	3535.7200	2.9804	3.5357	0
14/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4751.3600	4029.5100	4.7514	4.0295	0
14/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2961.0800	3513.8000	2.9611	3.5138	0
14/12/2023	R035 On 06-February-25			Bond Future	11.9755	12.2372	86.1668	84.8650	0
14/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5217.2900	4464.3600	5.2173	4.4644	0
14/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3071.6100	3620.5000	3.0716	3.6205	0
14/12/2023	R053 On 01-February-24			Bond Future	12.2897	12.4695	98.8195	97.4872	0
14/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5210.2400	4216.1900	5.2102	4.2162	0
14/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	687.6000	1025.8300	0.6876	1.0258	0
14/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5265.7400	4266.8300	5.2657	4.2668	0
14/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	674.5800	1007.9500	0.6746	1.0080	0
14/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5321.2600	4317.5500	5.3213	4.3176	0
14/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	661.6700	990.2400	0.6617	0.9902	0
14/12/2023	R053 On 02-May-24			Bond Future	12.3926	12.5794	95.1452	93.7834	5,189
14/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	6561.2600	5665.7100	6.5613	5.6657	0
14/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2127.3900	2593.6700	2.1274	2.5937	0
14/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	6609.3700	5710.5400	6.6094	5.7105	0
14/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2107.9800	2570.9800	2.1080	2.5710	0
14/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	6657.5600	5755.4700	6.6576	5.7555	0
14/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2088.7500	2548.4900	2.0888	2.5485	0
14/12/2023	R053 On 01-August-24			Bond Future	12.5002	12.6943	97.2443	95.8522	0
14/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7436.8900	6553.6900	7.4369	6.5537	0
14/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3056.7500	3565.6800	3.0568	3.5657	0
14/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7482.2400	6596.3100	7.4822	6.5963	0
14/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3035.6400	3541.8400	3.0356	3.5418	0
14/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7527.3600	6638.7000	7.5274	6.6387	0
14/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3014.4000	3517.8700	3.0144	3.5179	0
14/12/2023	R053 On 07-November-24			Bond Future	12.6292	12.8320	93.6357	92.2106	0
14/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6133.3000	5369.5100	6.1333	5.3695	0
14/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4999.8200	5661.1200	4.9998	5.6611	0
14/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6173.2800	5406.6300	6.1733	5.4066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4970.1500	5628.5900	4.9702	5.6286	0
14/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6213.3400	5443.8400	6.2133	5.4438	0
14/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4940.6500	5596.2400	4.9407	5.5962	0
14/12/2023	R053 On 06-February-25			Bond Future	12.7634	12.9747	95.5997	94.1441	0
14/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6596.8300	5811.4100	6.5968	5.8114	0
14/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5377.4600	6047.5600	5.3775	6.0476	0
14/12/2023	R186 On 01-February-24			Bond Future	8.6008	8.8690	106.0706	105.3830	75,288
14/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2329.8500	1717.7500	2.3299	1.7178	0
14/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	47.2000	122.6500	0.0472	0.1227	0
14/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2353.6000	1739.7900	2.3536	1.7398	0
14/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	45.9200	119.6600	0.0459	0.1197	0
14/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2377.3800	1761.8800	2.3774	1.7619	0
14/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	44.6800	116.7300	0.0447	0.1167	0
14/12/2023	R186 On 02-May-24			Bond Future	8.5555	8.8530	108.4221	107.7192	10,568
14/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	306.4800	164.9500	0.3065	0.1650	0
14/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1659.7000	2221.0100	1.6597	2.2210	0
14/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	311.8900	168.1900	0.3119	0.1682	0
14/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1640.9900	2200.1300	1.6410	2.2001	0
14/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	318.7000	172.4800	0.3187	0.1725	0
14/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1623.6800	2180.3000	1.6237	2.1803	0
14/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2919.6500	2338.6500	2.9197	2.3387	2,030
14/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	178.9400	300.7800	0.1789	0.3008	0
14/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4336.0400	3688.5600	4.3360	3.6886	0
14/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	72.7300	128.0900	0.0727	0.1281	2,030
14/12/2023	R186 On 01-August-24			Bond Future	8.5059	8.8387	105.5062	104.7876	0
14/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1291.0000	928.5000	1.2910	0.9285	0
14/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	914.2400	1270.3700	0.9142	1.2704	0
14/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1304.8800	940.1300	1.3049	0.9401	0
14/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	906.5400	1260.4200	0.9065	1.2604	0
14/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1318.8200	951.8300	1.3188	0.9518	0
14/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	898.9000	1250.5400	0.8989	1.2505	0
14/12/2023	R186 On 07-November-24			Bond Future	8.4660	8.8466	107.9633	107.2274	44,540
14/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1980.0000	1524.8600	1.9800	1.5249	0
14/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	700.7200	981.4200	0.7007	0.9814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1994.4000	1537.6600	1.9944	1.5377	0
14/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	696.0100	975.1100	0.6960	0.9751	0
14/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2008.8200	1550.4900	2.0088	1.5505	0
14/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	691.3300	968.8400	0.6913	0.9688	0
14/12/2023	R186 On 06-February-25			Bond Future	8.4598	8.8973	104.9175	104.1657	0
14/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1784.2800	1347.4600	1.7843	1.3475	0
14/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	805.8500	1120.8800	0.8059	1.1209	0
14/12/2023	R202 On 01-February-24			Bond Future	261.4214	259.1517	261.4214	259.1517	5,070
14/12/2023	R202 On 02-May-24			Bond Future	267.2807	264.9597	267.2807	264.9597	0
14/12/2023	R202 On 01-August-24			Bond Future	268.1384	265.7681	268.1384	265.7681	0
14/12/2023	R202 On 07-November-24			Bond Future	274.4539	272.0264	274.4539	272.0264	6
14/12/2023	R202 On 06-February-25			Bond Future	275.0445	272.5726	275.0445	272.5726	0
14/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	8254.4500	5782.6100	8.2545	5.7826	0
14/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	R209 On 01-February-24			Bond Future	11.6680	11.8985	67.4599	66.3715	14,229
14/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2643.9100	1906.2200	2.6439	1.9062	0
14/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	532.6700	883.3100	0.5327	0.8833	0
14/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2678.6000	1935.7800	2.6786	1.9358	0
14/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	521.7200	867.2300	0.5217	0.8672	0
14/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2713.4300	1965.5300	2.7134	1.9655	0
14/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	510.9700	851.4000	0.5110	0.8514	0
14/12/2023	R209 On 02-May-24			Bond Future	11.7580	11.9968	65.8022	64.6897	0
14/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1045.6700	740.6300	1.0457	0.7406	0
14/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3899.7100	4707.1000	3.8997	4.7071	0
14/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1061.6800	753.1300	1.0617	0.7531	0
14/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3865.7600	4669.6400	3.8658	4.6696	0
14/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1077.8400	765.7700	1.0778	0.7658	0
14/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3832.0200	4632.3800	3.8320	4.6324	0
14/12/2023	R209 On 01-August-24			Bond Future	11.8531	12.1009	67.2541	66.1169	0
14/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2734.4500	2204.3700	2.7345	2.2044	0
14/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3075.4500	3682.5800	3.0755	3.6826	0
14/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2758.5700	2225.5400	2.7586	2.2255	0
14/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3052.8000	3656.9800	3.0528	3.6570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2783.0200	2247.0200	2.7830	2.2470	0
14/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3030.5200	3631.7300	3.0305	3.6317	0
14/12/2023	R209 On 07-November-24			Bond Future	11.9694	12.2273	65.6633	64.4993	5,237
14/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3871.3000	3236.5900	3.8713	3.2366	0
14/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2784.6800	3313.9400	2.7847	3.3139	0
14/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3897.5500	3260.3400	3.8976	3.2603	0
14/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2766.3000	3293.0600	2.7663	3.2931	0
14/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3923.6200	3283.9200	3.9236	3.2839	0
14/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2747.7900	3272.0600	2.7478	3.2721	0
14/12/2023	R209 On 06-February-25			Bond Future	12.0928	12.3608	67.0423	65.8534	0
14/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4442.6600	3771.2400	4.4427	3.7712	0
14/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2908.3500	3425.7700	2.9084	3.4258	0
14/12/2023	R210 On 01-February-24			Bond Future	235.8790	233.8127	235.8790	233.8127	677
14/12/2023	R210 On 02-May-24			Bond Future	237.9041	235.7920	237.9041	235.7920	0
14/12/2023	R210 On 01-August-24			Bond Future	243.2111	241.0512	243.2111	241.0512	0
14/12/2023	R210 On 07-November-24			Bond Future	245.5875	243.3798	245.5875	243.3798	60
14/12/2023	R210 On 06-February-25			Bond Future	250.8124	248.5566	250.8124	248.5566	0
14/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11202.4100	8946.5700	11.2024	8.9466	0
14/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/12/2023	R213 On 01-February-24			Bond Future	10.3171	10.6103	86.7161	85.4366	29,769
14/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5881.2200	4683.2100	5.8812	4.6832	0
14/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	56.6900	138.1700	0.0567	0.1382	0
14/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	5920.2700	4720.7500	5.9203	4.7208	0
14/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	55.5100	135.4800	0.0555	0.1355	0
14/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	5959.3100	4758.3200	5.9593	4.7583	0
14/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	54.3500	132.8500	0.0544	0.1329	0
14/12/2023	R213 On 02-May-24			Bond Future	10.3761	10.6834	85.0796	83.7717	0
14/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1783.7600	1232.9600	1.7838	1.2330	0
14/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2198.1600	2955.2500	2.1982	2.9553	0
14/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1804.5700	1249.2800	1.8046	1.2493	0
14/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2175.7400	2928.3400	2.1757	2.9283	0
14/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1825.7200	1265.9400	1.8257	1.2659	0
14/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2153.6800	2901.7900	2.1537	2.9018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R213 On 01-August-24			Bond Future	10.4394	10.7621	86.9573	85.6203	0
14/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3515.7600	2744.5000	3.5158	2.7445	0
14/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1778.0900	2343.8200	1.7781	2.3438	0
14/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3542.0700	2767.5200	3.5421	2.7675	0
14/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1763.6300	2326.0700	1.7636	2.3261	0
14/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3568.4600	2790.6200	3.5685	2.7906	0
14/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1749.2800	2308.4300	1.7493	2.3084	0
14/12/2023	R213 On 07-November-24			Bond Future	10.5325	10.8732	85.4214	84.0528	16,191
14/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4392.8200	3538.5200	4.3928	3.5385	0
14/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1698.6700	2212.9400	1.6987	2.2129	0
14/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4419.8200	3562.7700	4.4198	3.5628	0
14/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1686.7100	2198.2300	1.6867	2.1982	0
14/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4446.8700	3587.0700	4.4469	3.5871	0
14/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1674.8300	2183.6000	1.6748	2.1836	0
14/12/2023	R213 On 06-February-25			Bond Future	10.6433	11.0028	87.2173	85.8195	0
14/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4667.5300	3805.0300	4.6675	3.8050	0
14/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1946.8100	2482.1100	1.9468	2.4821	0
14/12/2023	R214 On 01-February-24			Bond Future	12.1541	12.3388	62.5388	61.6604	10,887
14/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1313.1800	930.2100	1.3132	0.9302	0
14/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1381.2000	1876.6400	1.3812	1.8766	0
14/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1338.1500	950.2200	1.3382	0.9502	0
14/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1357.9900	1848.4700	1.3580	1.8485	0
14/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1363.3600	970.4800	1.3634	0.9705	0
14/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1335.0700	1820.6000	1.3351	1.8206	0
14/12/2023	R214 On 02-May-24			Bond Future	12.2477	12.4387	60.6206	59.7227	10,172
14/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	794.1900	593.6900	0.7942	0.5937	0
14/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4729.9900	5427.4200	4.7300	5.4274	0
14/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	806.1800	603.2400	0.8062	0.6032	0
14/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4689.5400	5384.5300	4.6895	5.3845	0
14/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	818.4200	613.0100	0.8184	0.6130	0
14/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4649.4000	5341.9200	4.6494	5.3419	0
14/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2000.6100	1608.7200	2.0006	1.6087	10,000
14/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2612.4600	3118.5000	2.6125	3.1185	0
14/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2048.0900	1650.1500	2.0481	1.6502	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2563.4300	3063.4200	2.5634	3.0634	0
14/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4105.6200	3509.5700	4.1056	3.5096	0
14/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1257.0200	1558.9000	1.2570	1.5589	17,110
14/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6259.9600	5541.7800	6.2600	5.5418	0
14/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	658.9200	838.6700	0.6589	0.8387	17,110
14/12/2023	R214 On 01-August-24			Bond Future	12.3452	12.5431	61.9584	61.0405	0
14/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2542.8100	2134.3400	2.5428	2.1343	0
14/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3422.2700	3931.6900	3.4223	3.9317	0
14/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2566.0400	2155.1700	2.5660	2.1552	0
14/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3397.5000	3904.5200	3.3975	3.9045	0
14/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2589.1600	2175.9100	2.5892	2.1759	0
14/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3372.6800	3877.3200	3.3727	3.8773	0
14/12/2023	R214 On 07-November-24			Bond Future	12.4667	12.6724	60.0938	59.1543	0
14/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3690.4800	3193.0000	3.6905	3.1930	0
14/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3078.7600	3520.8700	3.0788	3.5209	0
14/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3715.9900	3216.4900	3.7160	3.2165	0
14/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3058.8000	3498.8900	3.0588	3.4989	0
14/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3741.5800	3240.0500	3.7416	3.2401	0
14/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3038.9600	3477.0200	3.0390	3.4770	0
14/12/2023	R214 On 06-February-25			Bond Future	12.5959	12.8096	61.3561	60.3964	0
14/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3940.6600	3434.8300	3.9407	3.4348	0
14/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3425.1800	3879.0300	3.4252	3.8790	0
14/12/2023	R248 On 01-February-24			Bond Future	12.2919	12.4768	76.6478	75.5827	246,225
14/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	195.8600	109.1300	0.1959	0.1091	0
14/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5087.7700	6066.1300	5.0878	6.0661	0
14/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1210.6600	828.7300	1.2107	0.8287	0
14/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2106.4500	2789.6100	2.1065	2.7896	0
14/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1236.6800	848.8100	1.2367	0.8488	0
14/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2072.9000	2750.1200	2.0729	2.7501	0
14/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1263.0100	869.1900	1.2630	0.8692	0
14/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2039.7400	2711.0100	2.0397	2.7110	0
14/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1664.6200	1186.9000	1.6646	1.1869	0
14/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1617.3400	2204.7100	1.6173	2.2047	0
14/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	4818.5200	3957.1200	4.8185	3.9571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	360.7700	564.4600	0.3608	0.5645	0
14/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6047.8000	5114.0100	6.0478	5.1140	0
14/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	208.1300	339.4300	0.2081	0.3394	0
14/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8478.4900	7465.1400	8.4785	7.4651	0
14/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	68.4800	120.2200	0.0685	0.1202	0
14/12/2023	R248 On 02-May-24			Bond Future	12.3904	12.5822	73.8984	72.8097	13,880
14/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	724.0000	533.7500	0.7240	0.5338	0
14/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6842.0200	7740.4500	6.8420	7.7405	0
14/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	797.2900	591.2800	0.7973	0.5913	0
14/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6519.3300	7402.0000	6.5193	7.4020	0
14/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	809.9800	601.2900	0.8100	0.6013	0
14/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6466.3600	7346.3500	6.4664	7.3464	0
14/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	822.9600	611.5400	0.8230	0.6115	0
14/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6413.7800	7291.0400	6.4138	7.2910	0
14/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2922.7600	2396.5900	2.9228	2.3966	0
14/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2867.4000	3429.9100	2.8674	3.4299	0
14/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	5606.5400	4851.9300	5.6065	4.8519	0
14/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1407.7100	1741.7800	1.4077	1.7418	0
14/12/2023	R248 On 01-August-24			Bond Future	12.4932	12.6923	75.5291	74.4161	13,000
14/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3083.4100	2589.8400	3.0834	2.5898	0
14/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4193.0900	4812.4900	4.1931	4.8125	0
14/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3111.4800	2615.0300	3.1115	2.6150	0
14/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4162.9800	4779.5000	4.1630	4.7795	0
14/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3139.4300	2640.1000	3.1394	2.6401	0
14/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4132.8300	4746.4700	4.1328	4.7465	0
14/12/2023	R248 On 07-November-24			Bond Future	12.6205	12.8281	72.8354	71.6962	0
14/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4800.6100	4190.5400	4.8006	4.1905	0
14/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3922.5900	4451.7500	3.9226	4.4518	0
14/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4831.5300	4219.1800	4.8315	4.2192	0
14/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3899.0800	4425.9600	3.8991	4.4260	0
14/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4862.5200	4247.8900	4.8625	4.2479	0
14/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3875.7200	4400.3200	3.8757	4.4003	0
14/12/2023	R248 On 06-February-25			Bond Future	12.7560	12.9722	74.3647	73.2010	0
14/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4524.9600	3945.5400	4.5250	3.9455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4776.6800	5360.8900	4.7767	5.3609	0
14/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0