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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
18/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	2025 On 01-February-24			Bond Future	176.3055	176.1972	176.3055	176.1972	11,660
18/12/2023	2025 On 02-May-24			Bond Future	180.2571	180.1462	180.2571	180.1462	0
18/12/2023	2025 On 01-August-24			Bond Future	182.4354	182.3213	182.4354	182.3213	0
18/12/2023	2025 On 07-November-24			Bond Future	186.7335	186.6159	186.7335	186.6159	75
18/12/2023	2029 On 01-February-24			Bond Future	130.6939	130.4280	130.6939	130.4280	7,360
18/12/2023	2029 On 02-May-24			Bond Future	132.2540	131.9820	132.2540	131.9820	0
18/12/2023	2029 On 01-August-24			Bond Future	135.2047	134.9262	135.2047	134.9262	0
18/12/2023	2029 On 07-November-24			Bond Future	136.9834	136.6974	136.9834	136.6974	66
18/12/2023	2029 On 06-February-25			Bond Future	139.8992	139.6065	139.8992	139.6065	0
18/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7499.2300	7206.5300	7.4992	7.2065	0
18/12/2023	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
18/12/2023	2030 On 01-February-24			Bond Future	9.6545	9.7784	92.7399	92.2144	94,712
18/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	760.6000	588.3400	0.7606	0.5883	400
18/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1121.3100	1474.5000	1.1213	1.4745	0
18/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1578.1000	1295.1400	1.5781	1.2951	500
18/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	582.3000	824.7900	0.5823	0.8248	0
18/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1698.0300	1402.2500	1.6980	1.4023	1,360
18/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	534.4100	764.0800	0.5344	0.7641	0
18/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1915.4600	1598.1700	1.9155	1.5982	500
18/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	459.0700	667.2300	0.4591	0.6672	0
18/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	2141.4300	1803.8800	2.1414	1.8039	400
18/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	393.4400	581.3400	0.3934	0.5813	0
18/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2443.0600	2081.4700	2.4431	2.0815	200
18/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	321.8600	485.7200	0.3219	0.4857	0
18/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	3256.6500	2843.9700	3.2567	2.8440	500
18/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	190.3400	303.1100	0.1903	0.3031	0
18/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5559.0700	5071.1300	5.5591	5.0711	0
18/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	45.2700	82.7800	0.0453	0.0828	700
18/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6746.5900	6241.4600	6.7466	6.2415	0
18/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	21.0800	41.4000	0.0211	0.0414	1,360
18/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6899.4300	6392.7400	6.8994	6.3927	0
18/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	19.1100	37.8700	0.0191	0.0379	0
18/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6937.6100	6430.5300	6.9376	6.4305	0
18/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	18.6500	37.0200	0.0187	0.0370	0
18/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6975.7900	6468.3600	6.9758	6.4684	0
18/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	18.2000	36.2200	0.0182	0.0362	0
18/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8416.5000	7899.4300	8.4165	7.8994	0
18/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	7.2200	15.6000	0.0072	0.0156	200
18/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8791.8300	8273.2300	8.7918	8.2732	0
18/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	5.6800	12.5300	0.0057	0.0125	500
18/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8829.2600	8310.5300	8.8293	8.3105	0
18/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	5.5400	12.2600	0.0055	0.0123	500
18/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9721.8400	9200.1200	9.7218	9.2001	0
18/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	2.7400	6.4700	0.0027	0.0065	400
18/12/2023	2030 On 02-May-24			Bond Future	9.6923	9.8231	94.7958	94.2587	21,427

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1756.0800	1527.4600	1.7561	1.5275	1,000
18/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1889.5300	2198.0300	1.8895	2.1980	0
18/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	2072.9700	1815.6600	2.0730	1.8157	0
18/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1589.3000	1869.1100	1.5893	1.8691	0
18/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	2095.5400	1836.3300	2.0955	1.8363	0
18/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1570.9100	1848.8200	1.5709	1.8488	0
18/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	2118.4800	1857.3500	2.1185	1.8574	0
18/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1552.9100	1828.9000	1.5529	1.8289	0
18/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2946.6300	2624.3300	2.9466	2.6243	1,000
18/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1042.7000	1257.5200	1.0427	1.2575	0
18/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4311.4500	3916.9200	4.3115	3.9169	500
18/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	582.0000	724.5900	0.5820	0.7246	0
18/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4958.4800	4538.8100	4.9585	4.5388	1,080
18/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	449.5900	567.0400	0.4496	0.5670	0
18/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5966.3500	5515.8900	5.9664	5.5159	500
18/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	304.2000	390.8600	0.3042	0.3909	0
18/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8823.3100	8322.0100	8.8233	8.3220	0
18/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	103.6200	139.4400	0.1036	0.1394	1,000
18/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10359.1700	9842.9000	10.3592	9.8429	0
18/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	54.2400	75.0900	0.0542	0.0751	1,080
18/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	13001.1900	12469.7300	13.0012	12.4697	0
18/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	11.4000	17.0600	0.0114	0.0171	500
18/12/2023	2030 On 01-August-24			Bond Future	9.7363	9.8747	92.8826	92.3333	0
18/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3763.3800	3419.9800	3.7634	3.4200	0
18/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1281.5400	1487.4200	1.2815	1.4874	0
18/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3790.1700	3445.4400	3.7902	3.4454	0
18/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1269.8400	1474.3900	1.2698	1.4744	0
18/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3817.3100	3471.2600	3.8173	3.4713	0
18/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1258.5000	1461.7300	1.2585	1.4617	0
18/12/2023	2030 On 07-November-24			Bond Future	9.7933	9.9407	95.0451	94.4826	1,652
18/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4771.3000	4390.9500	4.7713	4.3910	0
18/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1230.1000	1412.2100	1.2301	1.4122	0
18/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4798.7300	4417.3400	4.7987	4.4173	0
18/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1221.0200	1402.0900	1.2210	1.4021	0

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18/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4826.1900	4443.7700	4.8262	4.4438	0
18/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1212.0000	1392.0400	1.2120	1.3920	0
18/12/2023	2030 On 06-February-25			Bond Future	9.8688	10.0255	93.0339	92.4591	0
18/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4444.5600	4075.3400	4.4446	4.0753	0
18/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1516.7600	1722.3000	1.5168	1.7223	0
18/12/2023	2032 On 01-February-24			Bond Future	10.4747	10.6546	90.8911	90.0040	91,820
18/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	186.5900	98.4200	0.1866	0.0984	1,200
18/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2533.2800	3332.2300	2.5333	3.3322	0
18/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1398.3400	980.0700	1.3983	0.9801	500
18/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	828.5200	1297.3700	0.8285	1.2974	0
18/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1974.0500	1457.3800	1.9741	1.4574	1,200
18/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	572.5600	943.0100	0.5726	0.9430	0
18/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	2046.4700	1519.0700	2.0465	1.5191	200
18/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	547.8200	907.5400	0.5478	0.9075	0
18/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2306.4800	1743.1000	2.3065	1.7431	0
18/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	468.8600	792.6000	0.4689	0.7926	17,000
18/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2497.9300	1910.4300	2.4979	1.9104	8,500
18/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	419.2400	718.8600	0.4192	0.7189	0
18/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	3259.4900	2592.5100	3.2595	2.5925	500
18/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	272.7200	492.8600	0.2727	0.4929	0
18/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	4273.2700	3531.6100	4.2733	3.5316	0
18/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	157.2200	302.6800	0.1572	0.3027	17,000
18/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	4359.3300	3612.5700	4.3593	3.6126	0
18/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	150.0600	290.4200	0.1501	0.2904	8,500
18/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	5228.3400	4438.8600	5.2283	4.4389	0
18/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	94.2500	191.8900	0.0943	0.1919	8,500
18/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	6104.6700	5284.7700	6.1047	5.2848	0
18/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	59.0600	126.2800	0.0591	0.1263	200
18/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6455.6000	5626.3200	6.4556	5.6263	0
18/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	49.0600	106.9000	0.0491	0.1069	0
18/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6499.4400	5669.0700	6.4994	5.6691	0
18/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	47.9300	104.6800	0.0479	0.1047	0
18/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6543.2900	5711.8700	6.5433	5.7119	0
18/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	46.8400	102.5400	0.0468	0.1025	0

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18/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	7199.8500	6354.7200	7.1999	6.3547	0
18/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	33.2100	75.2000	0.0332	0.0752	0
18/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	9359.1400	8487.6400	9.3591	8.4876	0
18/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	10.1200	25.7400	0.0101	0.0257	200
18/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9868.8900	8994.1100	9.8689	8.9941	0
18/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	7.6600	20.0000	0.0077	0.0200	1,200
18/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	10332.8500	9455.6800	10.3329	9.4557	0
18/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5.9600	15.9100	0.0060	0.0159	500
18/12/2023	2032 On 02-May-24			Bond Future	10.5397	10.7278	88.7439	87.8371	61,448
18/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1803.7500	1455.9700	1.8038	1.4560	1,000
18/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2681.5900	3240.6300	2.6816	3.2406	0
18/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	2223.8200	1820.3100	2.2238	1.8203	0
18/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2222.5100	2725.8200	2.2225	2.7258	0
18/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	2249.0700	1842.4500	2.2491	1.8425	0
18/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2199.2400	2699.4400	2.1992	2.6994	0
18/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	2274.4700	1864.7400	2.2745	1.8647	0
18/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2176.1700	2673.2600	2.1762	2.6733	0
18/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2300.2300	1887.4000	2.3002	1.8874	500
18/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2153.4800	2647.4700	2.1535	2.6475	0
18/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2351.7700	1932.7300	2.3518	1.9327	500
18/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2108.2400	2596.0200	2.1082	2.5960	0
18/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2510.1400	2072.5300	2.5101	2.0725	1,550
18/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	1977.0900	2446.3000	1.9771	2.4463	0
18/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	3108.8900	2607.7900	3.1089	2.6078	1,000
18/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1572.2000	1977.9200	1.5722	1.9779	0
18/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3834.8800	3268.9200	3.8349	3.2689	500
18/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1216.0000	1556.8600	1.2160	1.5569	0
18/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	4237.7500	3640.5200	4.2378	3.6405	0
18/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1061.2300	1370.8200	1.0612	1.3708	500
18/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4724.8000	4093.5300	4.7248	4.0935	1,550
18/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	903.6600	1179.2100	0.9037	1.1792	0
18/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6423.9700	5700.5000	6.4240	5.7005	0
18/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	529.1500	712.5000	0.5292	0.7125	500
18/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10694.3700	9851.0800	10.6944	9.8511	0

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18/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	145.6400	209.1700	0.1456	0.2092	1,000
18/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11784.0800	10922.4700	11.7841	10.9225	0
18/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	96.0600	141.2700	0.0961	0.1413	500
18/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12440.7500	11569.6200	12.4408	11.5696	0
18/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	71.7900	107.4800	0.0718	0.1075	1,550
18/12/2023	2032 On 01-August-24			Bond Future	10.6107	10.8076	90.7023	89.7752	0
18/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	4272.3400	3720.9500	4.2723	3.7210	0
18/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1854.4600	2230.1500	1.8545	2.2302	0
18/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4302.8800	3749.3000	4.3029	3.7493	0
18/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1839.2900	2212.7900	1.8393	2.2128	0
18/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4333.5000	3777.7500	4.3335	3.7778	0
18/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1824.2300	2195.5600	1.8242	2.1956	0
18/12/2023	2032 On 07-November-24			Bond Future	10.7039	10.9111	88.6477	87.6986	1,526
18/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	5206.6200	4596.9800	5.2066	4.5970	0
18/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1763.0800	2102.5700	1.7631	2.1026	0
18/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5237.4800	4625.9900	5.2375	4.6260	0
18/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1750.1500	2087.7900	1.7502	2.0878	0
18/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5268.6900	4655.3600	5.2687	4.6554	0
18/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1737.6100	2073.4100	1.7376	2.0734	0
18/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5744.0700	5104.0600	5.7441	5.1041	1,615
18/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1560.1200	1869.2400	1.5601	1.8692	0
18/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11670.6000	10831.6500	11.6706	10.8317	0
18/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	448.3200	558.5000	0.4483	0.5585	1,615
18/12/2023	2032 On 06-February-25			Bond Future	10.8103	11.0280	90.5100	89.5404	0
18/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5773.6900	5134.8700	5.7737	5.1349	0
18/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1811.5300	2142.2500	1.8115	2.1423	0
18/12/2023	2033 On 01-February-24			Bond Future	124.4330	123.6150	124.4330	123.6150	8,052
18/12/2023	2033 On 02-May-24			Bond Future	125.7562	124.9198	125.7562	124.9198	0
18/12/2023	2033 On 01-August-24			Bond Future	128.5620	127.7066	128.5620	127.7066	0
18/12/2023	2033 On 07-November-24			Bond Future	130.0869	129.2105	130.0869	129.2105	0
18/12/2023	2033 On 06-February-25			Bond Future	132.8561	131.9605	132.8561	131.9605	0
18/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7916.0700	7020.4900	7.9161	7.0205	0
18/12/2023	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
18/12/2023	2037 On 01-February-24			Bond Future	11.7502	11.9452	78.7565	77.6892	134,721
18/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2553.4800	1920.9900	2.5535	1.9210	2,500
18/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	707.0800	1141.8700	0.7071	1.1419	0
18/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3442.9200	2692.1500	3.4429	2.6922	0
18/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	434.5800	751.0900	0.4346	0.7511	0
18/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3485.3100	2729.6900	3.4853	2.7297	0
18/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	424.7700	736.4300	0.4248	0.7364	0
18/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3527.9200	2767.5200	3.5279	2.7675	0
18/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	415.2300	722.1100	0.4152	0.7221	0
18/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	6244.3400	5283.5200	6.2443	5.2835	0
18/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	97.1200	203.5800	0.0971	0.2036	2,500
18/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10823.8000	9769.2300	10.8238	9.7692	0
18/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	6.9400	19.6500	0.0069	0.0197	2,500
18/12/2023	2037 On 02-May-24			Bond Future	11.8480	12.0504	80.5024	79.4114	0
18/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1504.6600	1168.4000	1.5047	1.1684	0
18/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	3828.5700	4583.2900	3.8286	4.5833	0
18/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1525.9600	1186.1600	1.5260	1.1862	0
18/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	3793.1200	4544.3000	3.7931	4.5443	0
18/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1547.6400	1204.2600	1.5476	1.2043	0
18/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	3758.1000	4505.7000	3.7581	4.5057	0
18/12/2023	2037 On 01-August-24			Bond Future	11.9539	12.1644	78.0232	76.9079	0
18/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3648.0600	3086.4400	3.6481	3.0864	0
18/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	2924.3500	3477.9700	2.9244	3.4780	0
18/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3678.1700	3113.7000	3.6782	3.1137	0
18/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	2901.6900	3452.4600	2.9017	3.4525	0
18/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3708.3900	3141.0700	3.7084	3.1411	1,383
18/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	2879.1900	3427.1100	2.8792	3.4271	0
18/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7386.2400	6568.0100	7.3862	6.5680	0
18/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1252.9700	1549.9800	1.2530	1.5500	1,383
18/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9883.1100	8965.1800	9.8831	8.9652	0
18/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	758.4000	955.7100	0.7584	0.9557	1,383
18/12/2023	2037 On 07-November-24			Bond Future	12.0739	12.2934	79.8388	78.6971	9,175
18/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5219.2400	4550.7900	5.2192	4.5508	0
18/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2673.7600	3146.9400	2.6738	3.1469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5251.8000	4581.0700	5.2518	4.5811	0
18/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2656.2700	3127.1700	2.6563	3.1272	0
18/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5284.1400	4611.1400	5.2841	4.6111	0
18/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2638.6000	3107.2300	2.6386	3.1072	0
18/12/2023	2037 On 06-February-25			Bond Future	12.2032	12.4319	77.2558	76.0897	0
18/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5644.6900	4950.7100	5.6447	4.9507	0
18/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	2849.6200	3321.6700	2.8496	3.3217	0
18/12/2023	2038 On 01-February-24			Bond Future	133.5611	133.3947	133.5611	133.3947	3,549
18/12/2023	2038 On 02-May-24			Bond Future	136.5547	136.3844	136.5547	136.3844	1,706
18/12/2023	2038 On 01-August-24			Bond Future	137.5273	137.3526	137.5273	137.3526	0
18/12/2023	2038 On 07-November-24			Bond Future	140.7666	140.5871	140.7666	140.5871	0
18/12/2023	2038 On 06-February-25			Bond Future	141.6341	141.4492	141.6341	141.4492	0
18/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6404.1300	6219.1900	6.4041	6.2192	0
18/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	2040 On 01-February-24			Bond Future	12.0478	12.2886	78.7463	77.3606	126,434
18/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2370.1500	1622.6300	2.3702	1.6226	0
18/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	920.0300	1558.1600	0.9200	1.5582	0
18/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2485.1100	1714.3400	2.4851	1.7143	0
18/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	865.3100	1480.1900	0.8653	1.4802	0
18/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2523.9200	1745.4800	2.5239	1.7455	0
18/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	847.6900	1454.9000	0.8477	1.4549	0
18/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2562.9700	1776.8900	2.5630	1.7769	0
18/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	830.3700	1429.9400	0.8304	1.4299	0
18/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4981.2800	3859.2100	4.9813	3.8592	0
18/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	245.6800	509.2600	0.2457	0.5093	0
18/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9760.5100	8413.7700	9.7605	8.4138	0
18/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	20.9400	59.8500	0.0209	0.0599	0
18/12/2023	2040 On 02-May-24			Bond Future	12.1501	12.4000	80.4919	79.0755	0
18/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1340.0000	960.9000	1.3400	0.9609	0
18/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4603.1800	5640.4700	4.6032	5.6405	0
18/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1360.2900	976.7900	1.3603	0.9768	0
18/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4562.2800	5595.1700	4.5623	5.5952	0
18/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1380.7600	992.8500	1.3808	0.9929	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4521.6400	5550.1200	4.5216	5.5501	0
18/12/2023	2040 On 01-August-24			Bond Future	12.2605	12.5204	77.7620	76.3142	0
18/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3665.8100	2965.1500	3.6658	2.9652	0
18/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3330.6600	4077.8700	3.3307	4.0779	0
18/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3696.4600	2992.0900	3.6965	2.9921	0
18/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3305.1800	4048.6800	3.3052	4.0487	0
18/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3727.2100	3019.1400	3.7272	3.0191	0
18/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3279.8700	4019.6700	3.2799	4.0197	0
18/12/2023	2040 On 07-November-24			Bond Future	12.3846	12.6554	79.5713	78.0892	8,697
18/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5401.1100	4546.6700	5.4011	4.5467	0
18/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	2933.4500	3561.0400	2.9335	3.5610	0
18/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5434.7200	4577.3100	5.4347	4.5773	0
18/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	2914.2500	3538.8700	2.9143	3.5389	0
18/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5468.4000	4608.0200	5.4684	4.6080	0
18/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	2895.1800	3516.8300	2.8952	3.5168	0
18/12/2023	2040 On 06-February-25			Bond Future	12.5171	12.7989	76.7317	75.2180	0
18/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5565.9700	4700.6100	5.5660	4.7006	0
18/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3259.6800	3907.9600	3.2597	3.9080	0
18/12/2023	2044 On 01-February-24			Bond Future	12.1210	12.3720	74.9768	73.5233	100,633
18/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	2017.0000	1320.0100	2.0170	1.3200	0
18/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1148.3300	1904.8000	1.1483	1.9048	0
18/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	2052.3900	1346.9800	2.0524	1.3470	0
18/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1126.0100	1874.0600	1.1260	1.8741	0
18/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	2088.1500	1374.3600	2.0882	1.3744	0
18/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1104.1400	1843.8100	1.1041	1.8438	0
18/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	5129.7500	3944.8400	5.1298	3.9448	0
18/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	239.0600	507.6100	0.2391	0.5076	15,000
18/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	6316.9700	5037.5500	6.3170	5.0376	0
18/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	133.2000	307.2400	0.1332	0.3072	5,000
18/12/2023	2044 On 02-May-24			Bond Future	12.2197	12.4799	76.6389	75.1532	34
18/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1286.5500	901.3800	1.2866	0.9014	0
18/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	4720.5000	5821.0000	4.7205	5.8210	0
18/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1304.6900	915.1200	1.3047	0.9151	0
18/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	4676.1200	5772.2200	4.6761	5.7722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1323.1700	929.1500	1.3232	0.9292	0
18/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	4632.1600	5723.8100	4.6322	5.7238	0
18/12/2023	2044 On 01-August-24			Bond Future	12.3258	12.5961	73.9492	72.4305	0
18/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3396.5000	2701.3300	3.3965	2.7013	0
18/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3659.2400	4482.7700	3.6592	4.4828	0
18/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3426.5200	2727.3900	3.4265	2.7274	0
18/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3631.7900	4451.3600	3.6318	4.4514	0
18/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3456.4200	2753.3400	3.4564	2.7533	0
18/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3604.2800	4419.9000	3.6043	4.4199	0
18/12/2023	2044 On 07-November-24			Bond Future	12.4446	12.7259	75.6696	74.1151	0
18/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5534.1900	4638.1100	5.5342	4.6381	0
18/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3044.8000	3703.1500	3.0448	3.7032	0
18/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5567.2900	4668.1400	5.5673	4.6681	0
18/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3024.8300	3680.1100	3.0248	3.6801	0
18/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5600.7200	4698.5200	5.6007	4.6985	0
18/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3005.2600	3657.4900	3.0053	3.6575	0
18/12/2023	2044 On 06-February-25			Bond Future	12.5708	12.8633	72.8732	71.2856	0
18/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5885.3300	4973.8800	5.8853	4.9739	0
18/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3471.2600	4147.4100	3.4713	4.1474	0
18/12/2023	2046 On 01-February-24			Bond Future	118.2578	117.7000	118.2578	117.7000	11,904
18/12/2023	2046 On 02-May-24			Bond Future	118.7571	118.1865	118.7571	118.1865	4,626
18/12/2023	2046 On 01-August-24			Bond Future	121.4063	120.8227	121.4063	120.8227	0
18/12/2023	2046 On 07-November-24			Bond Future	122.0553	121.4568	122.0553	121.4568	0
18/12/2023	2046 On 06-February-25			Bond Future	124.6516	124.0397	124.6516	124.0397	0
18/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10641.5800	10029.6900	10.6416	10.0297	0
18/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	2050 On 01-February-24			Bond Future	118.3990	120.2281	118.3990	120.2281	10,813
18/12/2023	2050 On 02-May-24			Bond Future	121.0528	122.9227	121.0528	122.9227	3,316
18/12/2023	2050 On 01-August-24			Bond Future	121.4446	123.3552	121.4446	123.3552	0
18/12/2023	2050 On 07-November-24			Bond Future	124.3053	126.2604	124.3053	126.2604	0
18/12/2023	2050 On 06-February-25			Bond Future	124.5785	126.5735	124.5785	126.5735	0
18/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8978.4900	10973.5200	8.9785	10.9735	0
18/12/2023	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
18/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	AL37 On 01-February-24			Index Future	948.5230	946.0750	948.5230	946.0750	0
18/12/2023	AL37 On 02-May-24			Index Future	969.5520	967.0480	969.5520	967.0480	0
18/12/2023	AL37 On 01-August-24			Index Future	990.9650	988.3960	990.9650	988.3960	0
18/12/2023	AL37 On 07-November-24			Index Future	1014.0930	1011.4480	1014.0930	1,011.4480	0
18/12/2023	AL37 On 06-February-25			Index Future	1035.4910	1032.7730	1035.4910	1,032.7730	0
18/12/2023	AL7T On 01-February-24			Index Future	1079.3190	1090.7760	1079.3190	1,090.7760	0
18/12/2023	AL7T On 02-May-24			Index Future	1103.2480	1114.9570	1103.2480	1,114.9570	0
18/12/2023	AL7T On 01-August-24			Index Future	1127.6140	1139.5700	1127.6140	1,139.5700	0
18/12/2023	AL7T On 07-November-24			Index Future	1153.9310	1166.1480	1153.9310	1,166.1480	0
18/12/2023	AL7T On 06-February-25			Index Future	1178.2800	1190.7340	1178.2800	1,190.7340	0
18/12/2023	ALBI On 01-February-24			Index Future	948.7140	944.2390	948.7140	944.2390	100
18/12/2023	ALBI On 02-May-24			Index Future	969.7470	965.1710	969.7470	965.1710	0
18/12/2023	ALBI On 01-August-24			Index Future	991.1640	986.4780	991.1640	986.4780	0
18/12/2023	ALBI On 07-November-24			Index Future	1014.2980	1009.4850	1014.2980	1,009.4850	0
18/12/2023	ALBI On 06-February-25			Index Future	1035.7000	1030.7680	1035.7000	1,030.7680	0
18/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	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
18/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	ES33 On 01-February-24			Bond Future	12.1551	12.3406	76.9815	76.1422	0
18/12/2023	ES33 On 02-May-24			Bond Future	12.2774	12.4708	74.9079	74.0497	0
18/12/2023	ES33 On 01-August-24			Bond Future	12.4067	12.6087	76.5785	75.7009	0
18/12/2023	ES33 On 07-November-24			Bond Future	12.5688	12.7807	74.5776	73.6790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	ES33 On 06-February-25			Bond Future	12.7446	12.9666	76.1600	75.2420	0
18/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2428.4300	1510.4000	2.4284	1.5104	0
18/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	ES42 On 01-February-24			Bond Future	12.7619	13.0184	72.4948	71.1634	0
18/12/2023	ES42 On 02-May-24			Bond Future	12.8834	13.1501	69.8570	68.4958	0
18/12/2023	ES42 On 01-August-24			Bond Future	13.0089	13.2861	71.4143	70.0225	0
18/12/2023	ES42 On 07-November-24			Bond Future	13.1604	13.4501	68.8261	67.4012	0
18/12/2023	ES42 On 06-February-25			Bond Future	13.3160	13.6178	70.2835	68.8279	0
18/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1890.0100	434.4300	1.8900	0.4344	0
18/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-February-24			GOVI	934.7000	930.9150	934.7000	930.9150	709
18/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	547200.0000	509350.0000	54.7200	50.9350	0
18/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	547100.0000	509250.0000	54.7100	50.9250	0
18/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	547000.0000	509150.0000	54.7000	50.9150	0
18/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 02-May-24			GOVI	955.4220	951.5520	955.4220	951.5520	0
18/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	44520.0000	5820.0000	4.4520	0.5820	0
18/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	44420.0000	5720.0000	4.4420	0.5720	0
18/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	44320.0000	5620.0000	4.4320	0.5620	0
18/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-August-24			GOVI	976.5230	972.5580	976.5230	972.5580	0
18/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	331530.0000	291880.0000	33.1530	29.1880	0
18/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	331430.0000	291780.0000	33.1430	29.1780	0
18/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	331330.0000	291680.0000	33.1330	29.1680	0
18/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 07-November-24			GOVI	999.3150	995.2410	999.3150	995.2410	0
18/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	505350.0000	464610.0000	50.5350	46.4610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	505250.0000	464510.0000	50.5250	46.4510	0
18/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	505150.0000	464410.0000	50.5150	46.4410	0
18/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GOVI On 06-February-25			GOVI	1020.4000	1016.2240	1020.4000	1,016.2240	0
18/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	484000.0000	442240.0000	48.4000	44.2240	0
18/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/12/2023	IGOV On 01-February-24			Index Future	351.9520	350.8240	351.9520	350.8240	606
18/12/2023	IGOV On 02-May-24			Index Future	359.8410	358.6870	359.8410	358.6870	16
18/12/2023	IGOV On 01-August-24			Index Future	367.8720	366.6880	367.8720	366.6880	0
18/12/2023	IGOV On 07-November-24			Index Future	376.5460	375.3290	376.5460	375.3290	0
18/12/2023	IGOV On 06-February-25			Index Future	384.5720	383.3220	384.5720	383.3220	0
18/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
18/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
18/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
18/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2700	8.2700	91.7300	91.7300	0
18/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1600	8.1600	91.8400	91.8400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1200	8.1200	91.8800	91.8800	0
18/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9600	7.9600	92.0400	92.0400	0
18/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.6800	7.6800	92.3200	92.3200	0
18/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.3500	7.3500	92.6500	92.6500	0
18/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.2100	7.2100	92.7900	92.7900	0
18/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.1200	7.1200	92.8800	92.8800	0
18/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.1100	7.1100	92.8900	92.8900	0
18/12/2023	R035 On 01-February-24			Bond Future	11.3241	11.5192	88.6535	87.5809	68,077
18/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	195.1000	115.4600	0.1951	0.1155	400
18/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4227.4400	5220.4400	4.2274	5.2204	0
18/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	883.0100	587.8700	0.8830	0.5879	400
18/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2025.0500	2802.5500	2.0251	2.8026	0
18/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4778.5300	3899.0100	4.7785	3.8990	0
18/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	212.2200	405.3400	0.2122	0.4053	0
18/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4824.7100	3941.7900	4.8247	3.9418	0
18/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	207.1100	396.8300	0.2071	0.3968	0
18/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4870.8900	3984.5900	4.8709	3.9846	0
18/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	202.0600	388.4000	0.2021	0.3884	0
18/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10777.8300	9718.3100	10.7778	9.7183	0
18/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	7.0800	20.2000	0.0071	0.0202	400
18/12/2023	R035 On 02-May-24			Bond Future	11.4090	11.6120	86.1067	85.0102	109,420
18/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1945.6900	1537.0800	1.9457	1.5371	0
18/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3151.3400	3839.2200	3.1513	3.8392	0
18/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1970.4200	1558.1000	1.9704	1.5581	0
18/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3120.5000	3804.6700	3.1205	3.8047	0
18/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1995.5200	1579.4800	1.9955	1.5795	0
18/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3090.0900	3770.5400	3.0901	3.7705	0
18/12/2023	R035 On 01-August-24			Bond Future	11.4986	11.7099	88.0072	86.8863	0
18/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4096.2700	3490.0700	4.0963	3.4901	0
18/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2556.1100	3070.8100	2.5561	3.0708	0
18/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4128.5700	3519.5800	4.1286	3.5196	0
18/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2536.2500	3048.1600	2.5363	3.0482	0
18/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4160.7000	3548.9300	4.1607	3.5489	0
18/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2516.2600	3025.3900	2.5163	3.0254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R035 On 07-November-24			Bond Future	11.6156	11.8366	85.5413	84.3939	19,875
18/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5374.1800	4689.8700	5.3742	4.6899	0
18/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2536.3600	2999.4700	2.5364	2.9995	0
18/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5407.3100	4720.7300	5.4073	4.7207	0
18/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2519.5300	2980.3700	2.5195	2.9804	0
18/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5440.2100	4751.3600	5.4402	4.7514	0
18/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2502.5100	2961.0800	2.5025	2.9611	0
18/12/2023	R035 On 06-February-25			Bond Future	11.7447	11.9755	87.3388	86.1668	0
18/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5935.1700	5217.2900	5.9352	5.2173	0
18/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2617.4600	3071.6100	2.6175	3.0716	0
18/12/2023	R053 On 01-February-24			Bond Future	12.0490	12.2897	100.6590	98.8195	0
18/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6698.0800	5210.2400	6.6981	5.2102	0
18/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	335.9600	687.6000	0.3360	0.6876	0
18/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6759.2100	5265.7400	6.7592	5.2657	0
18/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	328.5700	674.5800	0.3286	0.6746	0
18/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6820.3300	5321.2600	6.8203	5.3213	0
18/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	321.2600	661.6700	0.3213	0.6617	0
18/12/2023	R053 On 02-May-24			Bond Future	12.1427	12.3926	97.0256	95.1452	5,189
18/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7873.6800	6561.2600	7.8737	6.5613	0
18/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1559.4200	2127.3900	1.5594	2.1274	0
18/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7925.9800	6609.3700	7.9260	6.6094	0
18/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1544.2000	2107.9800	1.5442	2.1080	0
18/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7978.3400	6657.5600	7.9783	6.6576	0
18/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1529.1400	2088.7500	1.5291	2.0888	0
18/12/2023	R053 On 01-August-24			Bond Future	12.2407	12.5002	99.1664	97.2443	0
18/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8723.4100	7436.8900	8.7234	7.4369	0
18/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2421.1300	3056.7500	2.4211	3.0568	0
18/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8772.3100	7482.2400	8.7723	7.4822	0
18/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2403.5700	3035.6400	2.4036	3.0356	0
18/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8820.9800	7527.3600	8.8210	7.5274	0
18/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2385.8800	3014.4000	2.3859	3.0144	0
18/12/2023	R053 On 07-November-24			Bond Future	12.3587	12.6292	95.6030	93.6357	0
18/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7259.3500	6133.3000	7.2594	6.1333	0
18/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4158.5700	4999.8200	4.1586	4.9998	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7303.1400	6173.2800	7.3031	6.1733	0
18/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4132.7100	4970.1500	4.1327	4.9702	0
18/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7347.0100	6213.3400	7.3470	6.2133	0
18/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4107.0200	4940.6500	4.1070	4.9407	0
18/12/2023	R053 On 06-February-25			Bond Future	12.4817	12.7634	97.6090	95.5997	0
18/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7753.2900	6596.8300	7.7533	6.5968	0
18/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4524.5700	5377.4600	4.5246	5.3775	0
18/12/2023	R186 On 01-February-24			Bond Future	8.5117	8.6008	106.3001	106.0706	75,288
18/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2539.3400	2329.8500	2.5393	2.3299	0
18/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	27.1400	47.2000	0.0271	0.0472	0
18/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2563.5600	2353.6000	2.5636	2.3536	0
18/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	26.3300	45.9200	0.0263	0.0459	0
18/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2587.7900	2377.3800	2.5878	2.3774	0
18/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	25.5400	44.6800	0.0255	0.0447	0
18/12/2023	R186 On 02-May-24			Bond Future	8.4568	8.5555	108.6568	108.4221	10,568
18/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	360.9200	306.4800	0.3609	0.3065	0
18/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1479.4400	1659.7000	1.4794	1.6597	0
18/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	367.1600	311.8900	0.3672	0.3119	0
18/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1461.5600	1640.9900	1.4616	1.6410	0
18/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	374.8700	318.7000	0.3749	0.3187	0
18/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1445.1500	1623.6800	1.4452	1.6237	0
18/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	3117.3700	2919.6500	3.1174	2.9197	2,030
18/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	141.9600	178.9400	0.1420	0.1789	0
18/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4553.7600	4336.0400	4.5538	4.3360	0
18/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	55.7500	72.7300	0.0558	0.0727	2,030
18/12/2023	R186 On 01-August-24			Bond Future	8.3953	8.5059	105.7464	105.5062	0
18/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1420.3000	1291.0000	1.4203	1.2910	0
18/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	803.3900	914.2400	0.8034	0.9142	0
18/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1434.8900	1304.8800	1.4349	1.3049	0
18/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	796.4000	906.5400	0.7964	0.9065	0
18/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1449.5400	1318.8200	1.4495	1.3188	0
18/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	789.4700	898.9000	0.7895	0.8989	0
18/12/2023	R186 On 07-November-24			Bond Future	8.3395	8.4660	108.2095	107.9633	44,540
18/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2140.6300	1980.0000	2.1406	1.9800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	615.1400	700.7200	0.6151	0.7007	0
18/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2155.5200	1994.4000	2.1555	1.9944	0
18/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	610.9200	696.0100	0.6109	0.6960	0
18/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2170.4300	2008.8200	2.1704	2.0088	0
18/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	606.7300	691.3300	0.6067	0.6913	0
18/12/2023	R186 On 06-February-25			Bond Future	8.3141	8.4598	105.1694	104.9175	0
18/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1941.2600	1784.2800	1.9413	1.7843	0
18/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	710.9500	805.8500	0.7110	0.8059	0
18/12/2023	R202 On 01-February-24			Bond Future	262.3061	261.4214	262.3061	261.4214	5,070
18/12/2023	R202 On 02-May-24			Bond Future	268.1852	267.2807	268.1852	267.2807	0
18/12/2023	R202 On 01-August-24			Bond Future	269.0653	268.1384	269.0653	268.1384	0
18/12/2023	R202 On 07-November-24			Bond Future	275.4038	274.4539	275.4038	274.4539	6
18/12/2023	R202 On 06-February-25			Bond Future	276.0193	275.0445	276.0193	275.0445	0
18/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	9229.2900	8254.4500	9.2293	8.2545	0
18/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	R209 On 01-February-24			Bond Future	11.4837	11.6680	68.3490	67.4599	14,229
18/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3304.4700	2643.9100	3.3045	2.6439	0
18/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	304.0600	532.6700	0.3041	0.5327	0
18/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3342.9200	2678.6000	3.3429	2.6786	0
18/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	296.8700	521.7200	0.2969	0.5217	0
18/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3381.4600	2713.4300	3.3815	2.7134	0
18/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	289.8300	510.9700	0.2898	0.5110	0
18/12/2023	R209 On 02-May-24			Bond Future	11.5670	11.7580	66.7111	65.8022	0
18/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1330.5400	1045.6700	1.3305	1.0457	0
18/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3275.6500	3899.7100	3.2757	3.8997	0
18/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1349.5800	1061.6800	1.3496	1.0617	0
18/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3244.7300	3865.7600	3.2447	3.8658	0
18/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1368.7600	1077.8400	1.3688	1.0778	0
18/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3214.0100	3832.0200	3.2140	3.8320	0
18/12/2023	R209 On 01-August-24			Bond Future	11.6551	11.8531	68.1833	67.2541	0
18/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3199.9400	2734.4500	3.1999	2.7345	0
18/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2611.7600	3075.4500	2.6118	3.0755	0
18/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3226.4500	2758.5700	3.2265	2.7586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2591.5000	3052.8000	2.5915	3.0528	0
18/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3253.2600	2783.0200	3.2533	2.7830	0
18/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2571.5800	3030.5200	2.5716	3.0305	0
18/12/2023	R209 On 07-November-24			Bond Future	11.7633	11.9694	66.6144	65.6633	5,237
18/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4421.6600	3871.3000	4.4217	3.8713	0
18/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2383.8800	2784.6800	2.3839	2.7847	0
18/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4449.8800	3897.5500	4.4499	3.8976	0
18/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2367.4700	2766.3000	2.3675	2.7663	0
18/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4477.9200	3923.6200	4.4779	3.9236	0
18/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2350.9300	2747.7900	2.3509	2.7478	0
18/12/2023	R209 On 06-February-25			Bond Future	11.8786	12.0928	68.0138	67.0423	0
18/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	5022.4600	4442.6600	5.0225	4.4427	0
18/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2516.6000	2908.3500	2.5166	2.9084	0
18/12/2023	R210 On 01-February-24			Bond Future	235.9894	235.8790	235.9894	235.8790	677
18/12/2023	R210 On 02-May-24			Bond Future	238.0174	237.9041	238.0174	237.9041	0
18/12/2023	R210 On 01-August-24			Bond Future	243.3275	243.2111	243.3275	243.2111	0
18/12/2023	R210 On 07-November-24			Bond Future	245.7087	245.5875	245.7087	245.5875	60
18/12/2023	R210 On 06-February-25			Bond Future	250.9373	250.8124	250.9373	250.8124	0
18/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11327.3000	11202.4100	11.3273	11.2024	0
18/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2023	R213 On 01-February-24			Bond Future	10.1523	10.3171	87.4460	86.7161	29,769
18/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6580.0000	5881.2200	6.5800	5.8812	0
18/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	25.5800	56.6900	0.0256	0.0567	0
18/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6619.6400	5920.2700	6.6196	5.9203	0
18/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	24.9900	55.5100	0.0250	0.0555	0
18/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6659.2700	5959.3100	6.6593	5.9593	0
18/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	24.4200	54.3500	0.0244	0.0544	0
18/12/2023	R213 On 02-May-24			Bond Future	10.2035	10.3761	85.8258	85.0796	0
18/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	2134.4400	1783.7600	2.1344	1.7838	0
18/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1802.6700	2198.1600	1.8027	2.1982	0
18/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	2157.8300	1804.5700	2.1578	1.8046	0
18/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1782.8300	2175.7400	1.7828	2.1757	0
18/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	2181.5800	1825.7200	2.1816	1.8257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1763.3700	2153.6800	1.7634	2.1537	0
18/12/2023	R213 On 01-August-24			Bond Future	10.2582	10.4394	87.7202	86.9573	0
18/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3985.8300	3515.7600	3.9858	3.5158	0
18/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1485.3100	1778.0900	1.4853	1.7781	0
18/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	4013.9300	3542.0700	4.0139	3.5421	0
18/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1472.6400	1763.6300	1.4726	1.7636	0
18/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	4042.1100	3568.4600	4.0421	3.5685	0
18/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1460.0800	1749.2800	1.4601	1.7493	0
18/12/2023	R213 On 07-November-24			Bond Future	10.3411	10.5325	86.2024	85.4214	16,191
18/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4910.0800	4392.8200	4.9101	4.3928	0
18/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1434.9100	1698.6700	1.4349	1.6987	0
18/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4938.5500	4419.8200	4.9386	4.4198	0
18/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1424.4200	1686.7100	1.4244	1.6867	0
18/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4967.0700	4446.8700	4.9671	4.4469	0
18/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1414.0100	1674.8300	1.4140	1.6748	0
18/12/2023	R213 On 06-February-25			Bond Future	10.4414	10.6433	88.0152	87.2173	0
18/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	5189.5400	4667.5300	5.1895	4.6675	0
18/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1670.9300	1946.8100	1.6709	1.9468	0
18/12/2023	R214 On 01-February-24			Bond Future	11.8984	12.1541	63.7895	62.5388	10,887
18/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1979.4400	1313.1800	1.9794	1.3132	0
18/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	796.7700	1381.2000	0.7968	1.3812	0
18/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	2011.4800	1338.1500	2.0115	1.3382	0
18/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	780.6300	1357.9900	0.7806	1.3580	0
18/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	2043.7500	1363.3600	2.0438	1.3634	0
18/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	764.7700	1335.0700	0.7648	1.3351	0
18/12/2023	R214 On 02-May-24			Bond Future	11.9832	12.2477	61.8990	60.6206	10,172
18/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1141.6500	794.1900	1.1417	0.7942	0
18/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	3799.0600	4729.9900	3.7991	4.7300	0
18/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1157.5300	806.1800	1.1575	0.8062	0
18/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3762.5000	4689.5400	3.7625	4.6895	0
18/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1173.6900	818.4200	1.1737	0.8184	0
18/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3726.2800	4649.4000	3.7263	4.6494	0
18/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2633.0300	2000.6100	2.6330	2.0006	10,000
18/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	1966.4900	2612.4600	1.9665	2.6125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2689.0400	2048.0900	2.6890	2.0481	7,110
18/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	1925.9900	2563.4300	1.9260	2.5634	0
18/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	5014.7400	4105.6200	5.0147	4.1056	0
18/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	887.7500	1257.0200	0.8878	1.2570	17,110
18/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7324.2100	6259.9600	7.3242	6.2600	0
18/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	444.7800	658.9200	0.4448	0.6589	17,110
18/12/2023	R214 On 01-August-24			Bond Future	12.0715	12.3452	63.2652	61.9584	0
18/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3185.4400	2542.8100	3.1854	2.5428	0
18/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2758.0600	3422.2700	2.7581	3.4223	0
18/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3212.0400	2566.0400	3.2120	2.5660	0
18/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2736.6600	3397.5000	2.7367	3.3975	0
18/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3238.5300	2589.1600	3.2385	2.5892	0
18/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2715.2100	3372.6800	2.7152	3.3727	0
18/12/2023	R214 On 07-November-24			Bond Future	12.1824	12.4667	61.4314	60.0938	0
18/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4455.9100	3690.4800	4.4559	3.6905	0
18/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2506.6100	3078.7600	2.5066	3.0788	0
18/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4484.2100	3715.9900	4.4842	3.7160	0
18/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2489.4400	3058.8000	2.4894	3.0588	0
18/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4512.5700	3741.5800	4.5126	3.7416	0
18/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2472.3700	3038.9600	2.4724	3.0390	0
18/12/2023	R214 On 06-February-25			Bond Future	12.3009	12.5959	62.7222	61.3561	0
18/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4716.9500	3940.6600	4.7170	3.9407	0
18/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	2835.3700	3425.1800	2.8354	3.4252	0
18/12/2023	R248 On 01-February-24			Bond Future	12.0562	12.2919	78.0461	76.6478	246,221
18/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	361.2300	195.8600	0.3612	0.1959	0
18/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	3854.8400	5087.7700	3.8548	5.0878	0
18/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1829.9500	1210.6600	1.8300	1.2107	0
18/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1327.4400	2106.4500	1.3274	2.1065	0
18/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1864.1900	1236.6800	1.8642	1.2367	0
18/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1302.1100	2072.9000	1.3021	2.0729	0
18/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1898.7300	1263.0100	1.8987	1.2630	0
18/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1277.1600	2039.7400	1.2772	2.0397	0
18/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2413.2300	1664.6200	2.4132	1.6646	0
18/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	967.6500	1617.3400	0.9677	1.6173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	6022.5100	4818.5200	6.0225	4.8185	0
18/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	166.4600	360.7700	0.1665	0.3608	0
18/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	7326.2900	6047.8000	7.3263	6.0478	0
18/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	88.3200	208.1300	0.0883	0.2081	0
18/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9833.1500	8478.4900	9.8332	8.4785	0
18/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	24.8400	68.4800	0.0248	0.0685	0
18/12/2023	R248 On 02-May-24			Bond Future	12.1462	12.3904	75.3277	73.8984	13,880
18/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	1025.8500	724.0000	1.0259	0.7240	0
18/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	5714.5100	6842.0200	5.7145	6.8420	0
18/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1122.5200	797.2900	1.1225	0.7973	0
18/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5415.2000	6519.3300	5.4152	6.5193	0
18/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1139.2000	809.9800	1.1392	0.8100	0
18/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5366.2200	6466.3600	5.3662	6.4664	0
18/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1156.2100	822.9600	1.1562	0.8230	0
18/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5317.6700	6413.7800	5.3177	6.4138	0
18/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3683.9100	2922.7600	3.6839	2.9228	0
18/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2199.1900	2867.4000	2.1992	2.8674	0
18/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6651.4200	5606.5400	6.6514	5.6065	0
18/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1023.2300	1407.7100	1.0232	1.4077	0
18/12/2023	R248 On 01-August-24			Bond Future	12.2399	12.4932	76.9902	75.5291	13,000
18/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3792.6500	3083.4100	3.7927	3.0834	0
18/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3441.2500	4193.0900	3.4413	4.1931	0
18/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3824.4700	3111.4800	3.8245	3.1115	0
18/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3414.8900	4162.9800	3.4149	4.1630	0
18/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3856.1600	3139.4300	3.8562	3.1394	0
18/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3388.4800	4132.8300	3.3885	4.1328	0
18/12/2023	R248 On 07-November-24			Bond Future	12.3568	12.6205	74.3309	72.8354	0
18/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5654.3700	4800.6100	5.6544	4.8006	0
18/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3280.8800	3922.5900	3.2809	3.9226	0
18/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5688.1900	4831.5300	5.6882	4.8315	0
18/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3260.2700	3899.0800	3.2603	3.8991	0
18/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5722.0700	4862.5200	5.7221	4.8625	0
18/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3239.8000	3875.7200	3.2398	3.8757	0
18/12/2023	R248 On 06-February-25			Bond Future	12.4815	12.7560	75.8920	74.3647	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5340.4100	4524.9600	5.3404	4.5250	0
18/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4064.7500	4776.6800	4.0648	4.7767	0
18/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0