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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
27/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	2025 On 01-February-24			Bond Future	176.2802	176.2137	176.2802	176.2137	11,660
27/12/2023	2025 On 02-May-24			Bond Future	180.2246	180.1562	180.2246	180.1562	0
27/12/2023	2025 On 01-August-24			Bond Future	182.4101	182.3414	182.4101	182.3414	0
27/12/2023	2025 On 07-November-24			Bond Future	186.7147	186.6413	186.7147	186.6413	75
27/12/2023	2029 On 01-February-24			Bond Future	130.0498	130.2548	130.0498	130.2548	7,360
27/12/2023	2029 On 02-May-24			Bond Future	131.5906	131.8000	131.5906	131.8000	0
27/12/2023	2029 On 01-August-24			Bond Future	134.5342	134.7470	134.5342	134.7470	0
27/12/2023	2029 On 07-November-24			Bond Future	136.2981	136.5181	136.2981	136.5181	66
27/12/2023	2029 On 06-February-25			Bond Future	139.2130	139.4353	139.2130	139.4353	0
27/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	6812.9700	7035.2800	6.8130	7.0353	0
27/12/2023	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
27/12/2023	2030 On 01-February-24			Bond Future	9.7262	9.7384	92.4352	92.3837	98,259
27/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	563.2600	598.2800	0.5633	0.5983	400
27/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1228.6400	1315.1900	1.2286	1.3152	0
27/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1320.2600	1349.0800	1.3203	1.3491	500
27/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	629.1300	709.4800	0.6291	0.7095	0
27/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1434.7300	1461.6300	1.4347	1.4616	1,360
27/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	575.7800	654.2100	0.5758	0.6542	0
27/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1643.7000	1666.8700	1.6437	1.6669	500
27/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	491.9800	566.6800	0.4920	0.5667	0
27/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1862.2500	1881.2500	1.8623	1.8813	400
27/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	418.9300	489.4600	0.4189	0.4895	0
27/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2156.2400	2169.5400	2.1562	2.1695	200
27/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	339.7100	404.5400	0.3397	0.4045	0
27/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2956.7200	2954.9100	2.9567	2.9549	500
27/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	195.0800	244.8000	0.1951	0.2448	0
27/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5250.1300	5217.8300	5.2501	5.2178	0
27/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	41.0000	60.2300	0.0410	0.0602	700
27/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6438.8100	6398.1200	6.4388	6.3981	0
27/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	17.9700	28.8100	0.0180	0.0288	1,360
27/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6591.8100	6550.3200	6.5918	6.5503	0
27/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	16.1600	26.2000	0.0162	0.0262	0
27/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6630.0200	6588.3500	6.6300	6.5884	0
27/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	15.7300	25.5900	0.0157	0.0256	0
27/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6668.2400	6626.3700	6.6682	6.6264	0
27/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	15.3200	24.9800	0.0153	0.0250	0
27/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8110.2400	8063.3200	8.1102	8.0633	0
27/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	5.6300	10.2400	0.0056	0.0102	200
27/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8485.2600	8437.1300	8.4853	8.4371	0
27/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	3.7800	7.1800	0.0038	0.0072	500
27/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8522.6800	8474.4400	8.5227	8.4744	0
27/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	3.6300	6.9200	0.0036	0.0069	500
27/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9415.7500	9365.7200	9.4158	9.3657	0
27/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	1.3200	2.8200	0.0013	0.0028	400
27/12/2023	2030 On 02-May-24			Bond Future	9.7689	9.7818	94.4808	94.4279	22,927

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1557.9400	1567.6200	1.5579	1.5676	1,000
27/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2006.4000	2068.9100	2.0064	2.0689	0
27/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1870.9700	1878.1700	1.8710	1.8782	0
27/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1702.3100	1762.3400	1.7023	1.7623	0
27/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1893.3100	1900.3200	1.8933	1.9003	0
27/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1683.6900	1743.5300	1.6837	1.7435	0
27/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1915.5600	1922.3900	1.9156	1.9224	0
27/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1665.0000	1724.6600	1.6650	1.7247	0
27/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2727.6400	2727.3000	2.7276	2.7273	1,000
27/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1138.7200	1191.2100	1.1387	1.1912	0
27/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4065.2000	4053.1600	4.0652	4.0532	500
27/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	650.7600	691.5500	0.6508	0.6916	0
27/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4699.6400	4682.5100	4.6996	4.6825	1,080
27/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	505.7600	541.4600	0.5058	0.5415	0
27/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5691.9900	5667.8100	5.6920	5.6678	500
27/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	344.8500	373.5000	0.3449	0.3735	0
27/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8512.9000	8473.4300	8.5129	8.4734	0
27/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	108.2200	121.5800	0.1082	0.1216	1,000
27/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10036.9200	9991.3400	10.0369	9.9913	0
27/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	47.0000	54.2500	0.0470	0.0543	1,080
27/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12683.7300	12632.8700	12.6837	12.6329	0
27/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	8.9500	10.9200	0.0090	0.0109	500
27/12/2023	2030 On 01-August-24			Bond Future	9.8159	9.8297	92.5662	92.5113	0
27/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3581.7200	3570.8400	3.5817	3.5708	0
27/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1416.2600	1460.2800	1.4163	1.4603	0
27/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3608.1900	3597.1400	3.6082	3.5971	0
27/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1404.2400	1448.0900	1.4042	1.4481	0
27/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3634.7400	3623.5200	3.6347	3.6235	0
27/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1392.3100	1435.9900	1.3923	1.4360	0
27/12/2023	2030 On 07-November-24			Bond Future	9.8770	9.8922	94.7251	94.6673	1,652
27/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4601.2300	4580.0500	4.6012	4.5801	0
27/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1379.9700	1416.6000	1.3800	1.4166	0
27/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4627.9000	4606.5800	4.6279	4.6066	0
27/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1370.1300	1406.6200	1.3701	1.4066	0

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27/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4654.6200	4633.1600	4.6546	4.6332	0
27/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1360.3700	1396.7200	1.3604	1.3967	0
27/12/2023	2030 On 06-February-25			Bond Future	9.9550	9.9716	92.7170	92.6562	0
27/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4408.1300	4385.2700	4.4081	4.3853	0
27/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1797.2300	1835.1500	1.7972	1.8352	0
27/12/2023	2032 On 01-February-24			Bond Future	10.5575	10.5760	90.4816	90.3904	91,882
27/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	131.6000	151.4900	0.1316	0.1515	1,200
27/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2887.7400	2998.8500	2.8877	2.9989	0
27/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1187.2200	1213.7400	1.1872	1.2137	500
27/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1026.8500	1144.5900	1.0269	1.1446	0
27/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1716.1400	1732.2300	1.7161	1.7322	1,200
27/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	724.1000	831.4100	0.7241	0.8314	0
27/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1783.2600	1797.8600	1.7833	1.7979	200
27/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	694.0600	799.8800	0.6941	0.7999	0
27/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2025.7800	2034.9100	2.0258	2.0349	0
27/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	597.6100	697.9600	0.5976	0.6980	17,000
27/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2205.6900	2210.7100	2.2057	2.2107	8,500
27/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	536.4500	632.6900	0.5365	0.6327	0
27/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2929.5300	2918.1300	2.9295	2.9181	500
27/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	352.2100	432.0300	0.3522	0.4320	0
27/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3909.8600	3878.4200	3.9099	3.8784	0
27/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	203.2600	263.0400	0.2033	0.2630	17,000
27/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3993.9300	3960.9500	3.9939	3.9610	0
27/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	194.1100	252.3500	0.1941	0.2524	8,500
27/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4846.1500	4799.0400	4.8462	4.7990	0
27/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	121.5100	165.6200	0.1215	0.1656	8,500
27/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5710.7300	5651.8200	5.7107	5.6518	0
27/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	74.5700	106.8800	0.0746	0.1069	200
27/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6058.4000	5995.5600	6.0584	5.9956	0
27/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	61.3100	89.6900	0.0613	0.0897	0
27/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6101.9000	6038.6000	6.1019	6.0386	0
27/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	59.8400	87.7600	0.0598	0.0878	0
27/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6145.3800	6081.6200	6.1454	6.0816	0
27/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	58.3800	85.8400	0.0584	0.0858	0

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27/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6797.6200	6727.7700	6.7976	6.7278	0
27/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	40.4300	61.8000	0.0404	0.0618	0
27/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8951.6000	8869.3200	8.9516	8.8693	0
27/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	12.0300	20.9700	0.0120	0.0210	200
27/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9459.5800	9374.8000	9.4596	9.3748	0
27/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	7.8000	14.2400	0.0078	0.0142	1,200
27/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9922.6000	9836.0800	9.9226	9.8361	0
27/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5.1600	9.8600	0.0052	0.0099	500
27/12/2023	2032 On 02-May-24			Bond Future	10.6270	10.6463	88.3219	88.2285	61,402
27/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1551.8400	1553.6000	1.5518	1.5536	1,000
27/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2851.6500	2946.8600	2.8517	2.9469	0
27/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1953.3900	1950.5800	1.9534	1.9506	0
27/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2374.0500	2464.6900	2.3741	2.4647	0
27/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1977.3100	1974.2200	1.9773	1.9742	0
27/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2349.4500	2439.8100	2.3495	2.4398	0
27/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	2001.5800	1998.2100	2.0016	1.9982	0
27/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2325.2500	2415.3300	2.3253	2.4153	0
27/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2026.0200	2022.3600	2.0260	2.0224	500
27/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2301.2400	2391.0300	2.3012	2.3910	0
27/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2075.1500	2070.9100	2.0752	2.0709	500
27/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2253.5900	2342.8000	2.2536	2.3428	0
27/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2226.6600	2220.6300	2.2267	2.2206	1,550
27/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2115.5800	2203.0000	2.1156	2.2030	0
27/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2802.1400	2789.2300	2.8021	2.7892	1,000
27/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1687.4200	1767.9600	1.6874	1.7680	0
27/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3504.2300	3483.0900	3.5042	3.4831	500
27/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1307.3200	1379.6300	1.3073	1.3796	0
27/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3895.3500	3869.7600	3.8954	3.8698	0
27/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1140.8000	1208.6600	1.1408	1.2087	500
27/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4370.6000	4339.8300	4.3706	4.3398	1,550
27/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	971.4300	1034.1100	0.9714	1.0341	0
27/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6038.0900	5991.1100	6.0381	5.9911	0
27/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	565.2400	611.7100	0.5652	0.6117	500
27/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10267.0800	10192.1200	10.2671	10.1921	0

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27/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	140.3200	158.8100	0.1403	0.1588	1,000
27/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11352.5500	11272.0900	11.3526	11.2721	0
27/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	86.5000	99.4900	0.0865	0.0995	500
27/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12010.6000	11927.4700	12.0106	11.9275	0
27/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	63.6100	73.9300	0.0636	0.0739	1,550
27/12/2023	2032 On 01-August-24			Bond Future	10.7008	10.7213	90.2763	90.1800	0
27/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3984.6100	3956.4500	3.9846	3.9565	0
27/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1992.7200	2060.8700	1.9927	2.0609	0
27/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4014.1600	3985.7300	4.0142	3.9857	0
27/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1976.5600	2044.4400	1.9766	2.0444	0
27/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4044.0500	4015.3700	4.0441	4.0154	0
27/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1960.7700	2028.4000	1.9608	2.0284	0
27/12/2023	2032 On 07-November-24			Bond Future	10.7979	10.8198	88.2153	88.1152	1,526
27/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4975.3700	4933.3600	4.9754	4.9334	0
27/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1964.2100	2022.3400	1.9642	2.0223	0
27/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5005.5400	4963.3100	5.0055	4.9633	0
27/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1950.5900	2008.5000	1.9506	2.0085	0
27/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5035.7700	4993.3200	5.0358	4.9933	0
27/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1937.0700	1994.7600	1.9371	1.9948	0
27/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5497.0000	5451.3200	5.4970	5.4513	1,615
27/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1745.4300	1799.8900	1.7454	1.7999	0
27/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11237.5100	11160.1400	11.2375	11.1601	0
27/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	447.6100	470.3800	0.4476	0.4704	1,615
27/12/2023	2032 On 06-February-25			Bond Future	10.9069	10.9303	90.0777	89.9738	0
27/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5502.1100	5451.6500	5.5021	5.4517	0
27/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1972.2000	2025.6100	1.9722	2.0256	0
27/12/2023	2033 On 01-February-24			Bond Future	122.8678	123.1114	122.8678	123.1114	8,052
27/12/2023	2033 On 02-May-24			Bond Future	124.1514	124.4001	124.1514	124.4001	0
27/12/2023	2033 On 01-August-24			Bond Future	126.9288	127.1819	126.9288	127.1819	0
27/12/2023	2033 On 07-November-24			Bond Future	128.4167	128.6772	128.4167	128.6772	0
27/12/2023	2033 On 06-February-25			Bond Future	131.1632	131.4270	131.1632	131.4270	0
27/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6223.1600	6486.9500	6.2232	6.4870	0
27/12/2023	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
27/12/2023	2037 On 01-February-24			Bond Future	11.8338	11.8384	78.2962	78.2715	135,090
27/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2122.5200	2187.5000	2.1225	2.1875	2,500
27/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	736.4300	826.1300	0.7364	0.8261	0
27/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2983.3800	3033.3000	2.9834	3.0333	0
27/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	435.3500	509.9900	0.4354	0.5100	0
27/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3024.9400	3074.0900	3.0249	3.0741	0
27/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	424.7100	498.5800	0.4247	0.4986	0
27/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3066.6000	3114.9700	3.0666	3.1150	0
27/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	414.2200	487.3100	0.4142	0.4873	0
27/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5769.2300	5774.7600	5.7692	5.7748	0
27/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	82.3200	112.5700	0.0823	0.1126	2,500
27/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10360.4300	10339.1100	10.3604	10.3391	0
27/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	3.8800	7.2800	0.0039	0.0073	2,500
27/12/2023	2037 On 02-May-24			Bond Future	11.9353	11.9400	80.0289	80.0034	0
27/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1312.5500	1347.2300	1.3126	1.3472	0
27/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4109.9600	4170.1000	4.1100	4.1701	0
27/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1332.2300	1367.0400	1.3322	1.3670	0
27/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4072.8900	4133.1600	4.0729	4.1332	0
27/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1351.9300	1386.8400	1.3519	1.3868	0
27/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4035.8900	4096.2600	4.0359	4.0963	0
27/12/2023	2037 On 01-August-24			Bond Future	12.0438	12.0488	77.5440	77.5172	0
27/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3476.5200	3500.4300	3.4765	3.5004	0
27/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3231.9800	3282.6700	3.2320	3.2827	0
27/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3505.5300	3529.3900	3.5055	3.5294	0
27/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3208.2200	3258.8600	3.2082	3.2589	0
27/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3534.8900	3558.7000	3.5349	3.5587	1,383
27/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3184.8600	3235.4500	3.1849	3.2355	0
27/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7098.9200	7112.3400	7.0989	7.1123	0
27/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1444.8200	1485.0200	1.4448	1.4850	1,383
27/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9533.2700	9538.4900	9.5333	9.5385	0
27/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	887.7300	919.7300	0.8877	0.9197	1,383
27/12/2023	2037 On 07-November-24			Bond Future	12.1670	12.1725	79.3517	79.3229	9,175
27/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5174.3900	5188.3100	5.1744	5.1883	0
27/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3116.0300	3158.7400	3.1160	3.1587	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5205.5900	5219.4500	5.2056	5.2195	0
27/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3097.1800	3139.8300	3.0972	3.1398	0
27/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5236.8700	5250.6600	5.2369	5.2507	0
27/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3078.4500	3121.0300	3.0785	3.1210	0
27/12/2023	2037 On 06-February-25			Bond Future	12.2985	12.3046	76.7667	76.7358	0
27/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5784.2900	5792.6600	5.7843	5.7927	0
27/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3478.2500	3517.5200	3.4783	3.5175	0
27/12/2023	2038 On 01-February-24			Bond Future	132.6474	132.5856	132.6474	132.5856	3,549
27/12/2023	2038 On 02-May-24			Bond Future	135.6154	135.5519	135.6154	135.5519	1,706
27/12/2023	2038 On 01-August-24			Bond Future	136.5721	136.5092	136.5721	136.5092	0
27/12/2023	2038 On 07-November-24			Bond Future	139.7944	139.7277	139.7944	139.7277	0
27/12/2023	2038 On 06-February-25			Bond Future	140.6388	140.5852	140.6388	140.5852	0
27/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5408.8000	5355.2100	5.4088	5.3552	0
27/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	2040 On 01-February-24			Bond Future	12.1205	12.1354	78.3235	78.2376	126,472
27/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1969.6900	2007.0800	1.9697	2.0071	0
27/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	942.3200	1065.6400	0.9423	1.0656	0
27/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2079.3800	2114.3000	2.0794	2.1143	0
27/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	882.3300	1003.1800	0.8823	1.0032	0
27/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2116.5500	2150.6200	2.1166	2.1506	0
27/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	863.0700	983.0700	0.8631	0.9831	0
27/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2154.0100	2187.2100	2.1540	2.1872	0
27/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	844.1600	963.2900	0.8442	0.9633	0
27/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4534.4500	4512.3200	4.5345	4.5123	0
27/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	221.6000	285.4000	0.2216	0.2854	0
27/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9329.9300	9253.4800	9.3299	9.2535	0
27/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	13.1100	22.5900	0.0131	0.0226	0
27/12/2023	2040 On 02-May-24			Bond Future	12.2261	12.2416	80.0568	79.9688	0
27/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1175.6300	1192.7300	1.1756	1.1927	0
27/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4873.8900	4978.9900	4.8739	4.9790	0
27/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1194.2600	1211.3200	1.1943	1.2113	0
27/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4831.3300	4936.3900	4.8313	4.9364	0
27/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1213.2300	1230.2500	1.2132	1.2303	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4789.1900	4894.2100	4.7892	4.8942	0
27/12/2023	2040 On 01-August-24			Bond Future	12.3387	12.3549	77.3221	77.2314	0
27/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3440.3900	3433.3300	3.4404	3.4333	0
27/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3545.1300	3628.8300	3.5451	3.6288	0
27/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3470.3200	3463.0600	3.4703	3.4631	0
27/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3518.9300	3602.4300	3.5189	3.6024	0
27/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3500.3700	3492.9000	3.5004	3.4929	0
27/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3492.9200	3576.2100	3.4929	3.5762	0
27/12/2023	2040 On 07-November-24			Bond Future	12.4654	12.4825	79.1243	79.0301	8,697
27/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5352.3600	5328.8400	5.3524	5.3288	0
27/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3331.6300	3402.3600	3.3316	3.4024	0
27/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5385.0400	5361.3200	5.3850	5.3613	0
27/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3311.5000	3382.0300	3.3115	3.3820	0
27/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5417.7800	5393.8700	5.4178	5.3939	0
27/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3291.4900	3361.8300	3.2915	3.3618	0
27/12/2023	2040 On 06-February-25			Bond Future	12.5996	12.6177	76.2837	76.1859	0
27/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5591.4000	5561.2900	5.5914	5.5613	0
27/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3733.0900	3800.7300	3.7331	3.8007	0
27/12/2023	2044 On 01-February-24			Bond Future	12.2145	12.2292	74.4298	74.3441	95,462
27/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1572.4700	1620.2900	1.5725	1.6203	0
27/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1250.7800	1384.3100	1.2508	1.3843	0
27/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1604.9200	1652.1600	1.6049	1.6522	0
27/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1225.5200	1358.4700	1.2255	1.3585	0
27/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1637.6000	1684.2400	1.6376	1.6842	0
27/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1200.5700	1332.9200	1.2006	1.3329	0
27/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4574.0700	4553.8000	4.5741	4.5538	0
27/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	230.3600	295.8000	0.2304	0.2958	15,000
27/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5757.0800	5715.7100	5.7571	5.7157	0
27/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	120.2900	164.6300	0.1203	0.1646	5,000
27/12/2023	2044 On 02-May-24			Bond Future	12.3171	12.3324	76.0770	75.9892	34
27/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1125.1000	1143.0100	1.1251	1.1430	0
27/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5121.0100	5226.6700	5.1210	5.2267	0
27/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1143.3200	1161.2100	1.1433	1.1612	0
27/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5076.7100	5182.3500	5.0767	5.1824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1161.7300	1179.5900	1.1617	1.1796	0
27/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5032.6800	5138.2900	5.0327	5.1383	0
27/12/2023	2044 On 01-August-24			Bond Future	12.4261	12.4422	73.3794	73.2890	0
27/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3129.2200	3125.4000	3.1292	3.1254	0
27/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3961.7900	4048.3600	3.9618	4.0484	0
27/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3157.9000	3153.8900	3.1579	3.1539	0
27/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3933.0000	4019.3800	3.9330	4.0194	0
27/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3186.7100	3182.5100	3.1867	3.1825	0
27/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3904.4000	3990.5900	3.9044	3.9906	0
27/12/2023	2044 On 07-November-24			Bond Future	12.5484	12.5653	75.0896	74.9957	0
27/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5360.8100	5338.4700	5.3608	5.3385	0
27/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3451.4100	3522.9000	3.4514	3.5229	0
27/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5393.3300	5370.8100	5.3933	5.3708	0
27/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3430.8600	3502.1700	3.4309	3.5022	0
27/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5425.6300	5402.9300	5.4256	5.4029	0
27/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3410.1600	3481.2900	3.4102	3.4813	0
27/12/2023	2044 On 06-February-25			Bond Future	12.6772	12.6951	72.2889	72.1916	0
27/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5658.4100	5629.1100	5.6584	5.6291	0
27/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3828.6600	3896.5900	3.8287	3.8966	0
27/12/2023	2046 On 01-February-24			Bond Future	116.2307	116.1765	116.2307	116.1765	11,904
27/12/2023	2046 On 02-May-24			Bond Future	116.6800	116.6245	116.6800	116.6245	4,626
27/12/2023	2046 On 01-August-24			Bond Future	119.2900	119.2320	119.2900	119.2320	0
27/12/2023	2046 On 07-November-24			Bond Future	119.8871	119.8327	119.8871	119.8327	0
27/12/2023	2046 On 06-February-25			Bond Future	122.4493	122.3916	122.4493	122.3916	0
27/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8439.3400	8381.5800	8.4393	8.3816	0
27/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	2050 On 01-February-24			Bond Future	115.6998	116.8506	115.6998	116.8506	10,813
27/12/2023	2050 On 02-May-24			Bond Future	118.2886	119.4650	118.2886	119.4650	3,316
27/12/2023	2050 On 01-August-24			Bond Future	118.6235	119.8273	118.6235	119.8273	0
27/12/2023	2050 On 07-November-24			Bond Future	121.4223	122.6526	121.4223	122.6526	0
27/12/2023	2050 On 06-February-25			Bond Future	121.6314	122.9015	121.6314	122.9015	0
27/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	6031.3800	7301.5400	6.0314	7.3015	0
27/12/2023	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
27/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	AL37 On 01-February-24			Index Future	946.5550	946.0260	946.5550	946.0260	0
27/12/2023	AL37 On 02-May-24			Index Future	967.5020	966.9600	967.5020	966.9600	0
27/12/2023	AL37 On 01-August-24			Index Future	988.9180	988.3530	988.9180	988.3530	0
27/12/2023	AL37 On 07-November-24			Index Future	1012.0230	1011.4240	1012.0230	1,011.4240	0
27/12/2023	AL37 On 06-February-25			Index Future	1033.4630	1032.8300	1033.4630	1,032.8300	0
27/12/2023	AL7T On 01-February-24			Index Future	1098.0250	1096.9180	1098.0250	1,096.9180	0
27/12/2023	AL7T On 02-May-24			Index Future	1122.3250	1121.1900	1122.3250	1,121.1900	0
27/12/2023	AL7T On 01-August-24			Index Future	1147.1680	1145.9960	1147.1680	1,145.9960	0
27/12/2023	AL7T On 07-November-24			Index Future	1173.9700	1172.7470	1173.9700	1,172.7470	0
27/12/2023	AL7T On 06-February-25			Index Future	1198.8400	1197.5670	1198.8400	1,197.5670	0
27/12/2023	ALBI On 01-February-24			Index Future	950.4140	949.5770	950.4140	949.5770	100
27/12/2023	ALBI On 02-May-24			Index Future	971.4470	970.5890	971.4470	970.5890	0
27/12/2023	ALBI On 01-August-24			Index Future	992.9500	992.0620	992.9500	992.0620	0
27/12/2023	ALBI On 07-November-24			Index Future	1016.1490	1015.2200	1016.1490	1,015.2200	0
27/12/2023	ALBI On 06-February-25			Index Future	1037.6760	1036.7060	1037.6760	1,036.7060	0
27/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	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
27/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	ES33 On 01-February-24			Bond Future	12.2046	12.2205	76.7563	76.6840	0
27/12/2023	ES33 On 02-May-24			Bond Future	12.3296	12.3463	74.6749	74.6008	0
27/12/2023	ES33 On 01-August-24			Bond Future	12.4602	12.4777	76.3448	76.2684	0
27/12/2023	ES33 On 07-November-24			Bond Future	12.6241	12.6428	74.3416	74.2619	0
27/12/2023	ES33 On 06-February-25			Bond Future	12.8006	12.8206	75.9269	75.8442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2195.3200	2112.5700	2.1953	2.1126	0
27/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	ES42 On 01-February-24			Bond Future	12.8172	12.8328	72.2044	72.1226	0
27/12/2023	ES42 On 02-May-24			Bond Future	12.9414	12.9577	69.5575	69.4737	0
27/12/2023	ES42 On 01-August-24			Bond Future	13.0682	13.0853	71.1124	71.0261	0
27/12/2023	ES42 On 07-November-24			Bond Future	13.2218	13.2399	68.5201	68.4304	0
27/12/2023	ES42 On 06-February-25			Bond Future	13.3784	13.3975	69.9784	69.8856	0
27/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1584.9400	1492.0700	1.5849	1.4921	0
27/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-February-24			GOVI	936.8260	936.0020	936.8260	936.0020	729
27/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	568460.0000	560220.0000	56.8460	56.0220	0
27/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	568360.0000	560120.0000	56.8360	56.0120	0
27/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	568260.0000	560020.0000	56.8260	56.0020	0
27/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 02-May-24			GOVI	957.5580	956.7140	957.5580	956.7140	0
27/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	65880.0000	57440.0000	6.5880	5.7440	0
27/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	65780.0000	57340.0000	6.5780	5.7340	0
27/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	65680.0000	57240.0000	6.5680	5.7240	0
27/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-August-24			GOVI	978.7540	977.8810	978.7540	977.8810	0
27/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	353840.0000	345110.0000	35.3840	34.5110	0
27/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	353740.0000	345010.0000	35.3740	34.5010	0
27/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	353640.0000	344910.0000	35.3640	34.4910	0
27/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 07-November-24			GOVI	1001.6220	1000.7080	1001.6220	1,000.7080	0
27/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	528420.0000	519280.0000	52.8420	51.9280	0
27/12/2023	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
27/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	528320.0000	519180.0000	52.8320	51.9180	0
27/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	528220.0000	519080.0000	52.8220	51.9080	0
27/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GOVI On 06-February-25			GOVI	1022.8400	1021.8860	1022.8400	1,021.8860	0
27/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	508400.0000	498860.0000	50.8400	49.8860	0
27/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/12/2023	IGOV On 01-February-24			Index Future	348.7800	348.5510	348.7800	348.5510	606
27/12/2023	IGOV On 02-May-24			Index Future	356.5840	356.3490	356.5840	356.3490	16
27/12/2023	IGOV On 01-August-24			Index Future	364.5610	364.3160	364.5610	364.3160	0
27/12/2023	IGOV On 07-November-24			Index Future	373.1670	372.9080	373.1670	372.9080	0
27/12/2023	IGOV On 06-February-25			Index Future	381.1520	380.8800	381.1520	380.8800	0
27/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
27/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3780	8.3800	91.6220	91.6200	0
27/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3450	8.3500	91.6550	91.6500	0
27/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3280	8.3300	91.6720	91.6700	0
27/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2480	8.2500	91.7520	91.7500	0
27/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2180	8.2200	91.7820	91.7800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0880	8.0900	91.9120	91.9100	0
27/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8580	7.8600	92.1420	92.1400	0
27/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5390	7.5400	92.4610	92.4600	0
27/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4300	7.4300	92.5700	92.5700	0
27/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3460	7.3500	92.6540	92.6500	0
27/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2900	7.2900	92.7100	92.7100	0
27/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.4090	7.4100	92.5910	92.5900	0
27/12/2023	R035 On 01-February-24			Bond Future	11.3674	11.3820	88.4134	88.3332	68,094
27/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	105.9800	130.0100	0.1060	0.1300	400
27/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4378.3900	4482.6100	4.3784	4.4826	0
27/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	673.0900	721.9300	0.6731	0.7219	400
27/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2055.2000	2184.2300	2.0552	2.1842	0
27/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4498.4800	4471.8400	4.4985	4.4718	0
27/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	172.2400	225.7900	0.1722	0.2258	0
27/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4545.0100	4517.4900	4.5450	4.5175	0
27/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	167.4800	220.1500	0.1675	0.2202	0
27/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4591.6000	4563.2200	4.5916	4.5632	0
27/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	162.8400	214.6500	0.1628	0.2147	0
27/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10533.8900	10456.8900	10.5339	10.4569	0
27/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	3.2100	6.4000	0.0032	0.0064	400
27/12/2023	R035 On 02-May-24			Bond Future	11.4547	11.4699	85.8581	85.7759	109,420
27/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1808.6400	1820.9100	1.8086	1.8209	0
27/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3262.9600	3357.3700	3.2630	3.3574	0
27/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1833.1700	1845.2800	1.8332	1.8453	0
27/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3231.9200	3326.1700	3.2319	3.3262	0
27/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1857.6700	1869.6200	1.8577	1.8696	0
27/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3200.9100	3295.0000	3.2009	3.2950	0
27/12/2023	R035 On 01-August-24			Bond Future	11.5452	11.5611	87.7582	87.6734	0
27/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4029.7600	4018.4500	4.0298	4.0185	0
27/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2738.6200	2812.0800	2.7386	2.8121	0
27/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4061.2800	4049.7600	4.0613	4.0498	0
27/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2717.9800	2791.2300	2.7180	2.7912	0
27/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4092.9000	4081.1700	4.0929	4.0812	0
27/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2697.4800	2770.5200	2.6975	2.7705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R035 On 07-November-24			Bond Future	11.6637	11.6806	85.2900	85.2018	19,875
27/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5264.8800	5238.8100	5.2649	5.2388	0
27/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2678.4200	2740.5600	2.6784	2.7406	0
27/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5297.4000	5271.1400	5.2974	5.2711	0
27/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2660.9800	2722.9300	2.6610	2.7229	0
27/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5329.9800	5303.5300	5.3300	5.3035	0
27/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2643.6400	2705.4000	2.6436	2.7054	0
27/12/2023	R035 On 06-February-25			Bond Future	11.7931	11.8110	87.0911	86.9994	0
27/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5838.0400	5803.7300	5.8380	5.8037	0
27/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2768.0500	2825.4300	2.7681	2.8254	0
27/12/2023	R053 On 01-February-24			Bond Future	12.1430	12.1576	99.9328	99.8212	0
27/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5965.3500	5944.1600	5.9654	5.9442	0
27/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	329.3600	419.8200	0.3294	0.4198	0
27/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6025.9000	6003.4900	6.0259	6.0035	0
27/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	321.3900	410.6300	0.3214	0.4106	0
27/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6086.5500	6062.9100	6.0866	6.0629	0
27/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	313.6100	401.6200	0.3136	0.4016	0
27/12/2023	R053 On 02-May-24			Bond Future	12.2408	12.2559	96.2796	96.1652	5,189
27/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7321.6400	7303.8900	7.3216	7.3039	0
27/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1753.4300	1850.0000	1.7534	1.8500	0
27/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7372.2600	7354.0800	7.3723	7.3541	0
27/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1736.5300	1832.6700	1.7365	1.8327	0
27/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7422.9400	7404.3300	7.4229	7.4043	0
27/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1719.7900	1815.5000	1.7198	1.8155	0
27/12/2023	R053 On 01-August-24			Bond Future	12.3417	12.3575	98.4097	98.2920	0
27/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8240.8100	8210.9100	8.2408	8.2109	0
27/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2695.2300	2783.0300	2.6952	2.7830	0
27/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8288.4200	8258.2300	8.2884	8.2582	0
27/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2676.3800	2763.8900	2.6764	2.7639	0
27/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8335.8000	8305.3300	8.3358	8.3053	0
27/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2657.4000	2744.6300	2.6574	2.7446	0
27/12/2023	R053 On 07-November-24			Bond Future	12.4634	12.4801	94.8327	94.7105	0
27/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7024.8400	6997.4100	7.0248	6.9974	0
27/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4694.4000	4789.1300	4.6944	4.7891	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7066.8200	7039.1600	7.0668	7.0392	0
27/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4666.7300	4761.2300	4.6667	4.7612	0
27/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7108.8800	7080.9700	7.1089	7.0810	0
27/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4639.2300	4733.4800	4.6392	4.7335	0
27/12/2023	R053 On 06-February-25			Bond Future	12.5893	12.6069	96.8325	96.7059	0
27/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7565.9500	7528.7500	7.5660	7.5288	0
27/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5113.7100	5203.1200	5.1137	5.2031	0
27/12/2023	R186 On 01-February-24			Bond Future	8.6151	8.6193	106.0337	106.0228	74,423
27/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2277.1500	2277.9300	2.2772	2.2779	0
27/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	31.3500	43.0900	0.0314	0.0431	0
27/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2301.2000	2301.7500	2.3012	2.3018	0
27/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	30.3700	41.8800	0.0304	0.0419	0
27/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2325.2700	2325.5900	2.3253	2.3256	0
27/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	29.4200	40.7000	0.0294	0.0407	0
27/12/2023	R186 On 02-May-24			Bond Future	8.5731	8.5779	108.3803	108.3689	11,233
27/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	282.6600	291.9700	0.2827	0.2920	0
27/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1677.6200	1698.3300	1.6776	1.6983	0
27/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	289.0600	298.4400	0.2891	0.2984	0
27/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1659.9000	1680.6800	1.6599	1.6807	0
27/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	295.7700	305.2200	0.2958	0.3052	0
27/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1642.4900	1663.3400	1.6425	1.6633	0
27/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2885.1900	2886.7500	2.8852	2.8868	2,030
27/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	186.2200	199.1800	0.1862	0.1992	0
27/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4295.0300	4291.0400	4.2950	4.2910	0
27/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	73.4600	80.8700	0.0735	0.0809	2,030
27/12/2023	R186 On 01-August-24			Bond Future	8.5225	8.5284	105.4701	105.4575	0
27/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1265.6900	1271.0100	1.2657	1.2710	0
27/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	925.0800	943.0100	0.9251	0.9430	0
27/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1279.4100	1284.7000	1.2794	1.2847	0
27/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	917.2200	935.1200	0.9172	0.9351	0
27/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1293.1900	1298.4500	1.2932	1.2985	0
27/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	909.4200	927.2900	0.9094	0.9273	0
27/12/2023	R186 On 07-November-24			Bond Future	8.4827	8.4903	107.9309	107.9162	44,540
27/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2004.9600	2004.7400	2.0050	2.0047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	758.0700	772.5700	0.7581	0.7726	0
27/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2019.1500	2018.9000	2.0192	2.0189	0
27/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	753.1500	767.6200	0.7532	0.7676	0
27/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2033.0000	2032.7100	2.0330	2.0327	0
27/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	747.9000	762.3300	0.7479	0.7623	0
27/12/2023	R186 On 06-February-25			Bond Future	8.4723	8.4821	104.8958	104.8789	0
27/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1815.2600	1812.2400	1.8153	1.8122	0
27/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	858.5300	872.4500	0.8585	0.8725	0
27/12/2023	R202 On 01-February-24			Bond Future	260.0318	259.9154	260.0318	259.9154	5,070
27/12/2023	R202 On 02-May-24			Bond Future	265.8502	265.7305	265.8502	265.7305	0
27/12/2023	R202 On 01-August-24			Bond Future	266.6905	266.5694	266.6905	266.5694	0
27/12/2023	R202 On 07-November-24			Bond Future	272.9834	272.8549	272.9834	272.8549	6
27/12/2023	R202 On 06-February-25			Bond Future	273.5463	273.4398	273.5463	273.4398	0
27/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6756.2700	6649.8000	6.7563	6.6498	0
27/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	R209 On 01-February-24			Bond Future	11.5385	11.5525	68.0831	68.0152	14,316
27/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3033.7200	3033.9700	3.0337	3.0340	0
27/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	299.2300	367.4100	0.2992	0.3674	0
27/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3071.8400	3071.2200	3.0718	3.0712	0
27/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	291.7100	359.0200	0.2917	0.3590	0
27/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3110.0200	3108.5200	3.1100	3.1085	0
27/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	284.3100	350.7400	0.2843	0.3507	0
27/12/2023	R209 On 02-May-24			Bond Future	11.6243	11.6388	66.4367	66.3672	0
27/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1204.1700	1217.7100	1.2042	1.2177	0
27/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3423.6900	3506.7700	3.4237	3.5068	0
27/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1222.2300	1235.6900	1.2222	1.2357	0
27/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3391.7900	3474.7900	3.3918	3.4748	0
27/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1240.3000	1253.6800	1.2403	1.2537	0
27/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3359.9600	3442.8800	3.3600	3.4429	0
27/12/2023	R209 On 01-August-24			Bond Future	11.7136	11.7289	67.9068	67.8351	0
27/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3056.6600	3051.1600	3.0567	3.0512	0
27/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2744.9600	2811.1900	2.7450	2.8112	0
27/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3082.6100	3076.9400	3.0826	3.0769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2724.1400	2790.2000	2.7241	2.7902	0
27/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3108.8700	3103.0200	3.1089	3.1030	0
27/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2703.6700	2769.5500	2.7037	2.7696	0
27/12/2023	R209 On 07-November-24			Bond Future	11.8236	11.8397	66.3341	66.2596	5,237
27/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4407.7000	4389.3500	4.4077	4.3894	0
27/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2650.2000	2706.3800	2.6502	2.7064	0
27/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4435.3300	4416.8200	4.4353	4.4168	0
27/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2633.2000	2689.2200	2.6332	2.6892	0
27/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4462.7800	4444.1100	4.4628	4.4441	0
27/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2616.0700	2671.9300	2.6161	2.6719	0
27/12/2023	R209 On 06-February-25			Bond Future	11.9397	11.9567	67.7345	67.6572	0
27/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	5014.5900	4989.3800	5.0146	4.9894	0
27/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2787.9900	2840.1400	2.7880	2.8401	0
27/12/2023	R210 On 01-February-24			Bond Future	235.9282	235.8403	235.9282	235.8403	677
27/12/2023	R210 On 02-May-24			Bond Future	237.9459	237.8557	237.9459	237.8557	0
27/12/2023	R210 On 01-August-24			Bond Future	243.2686	243.1741	243.2686	243.1741	0
27/12/2023	R210 On 07-November-24			Bond Future	245.6477	245.5575	245.6477	245.5575	60
27/12/2023	R210 On 06-February-25			Bond Future	250.8997	250.8032	250.8997	250.8032	0
27/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11289.6700	11193.2000	11.2897	11.1932	0
27/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2023	R213 On 01-February-24			Bond Future	10.2358	10.2541	87.0752	86.9940	29,769
27/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6214.4100	6150.2500	6.2144	6.1503	0
27/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	30.7500	47.7900	0.0308	0.0478	0
27/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6253.8700	6189.4100	6.2539	6.1894	0
27/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	29.9800	46.7200	0.0300	0.0467	0
27/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6293.3300	6228.5700	6.2933	6.2286	0
27/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	29.2400	45.6800	0.0292	0.0457	0
27/12/2023	R213 On 02-May-24			Bond Future	10.2917	10.3109	85.4435	85.3603	0
27/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1910.4700	1906.2500	1.9105	1.9063	0
27/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1960.9600	2039.9200	1.9610	2.0399	0
27/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1933.3000	1928.8200	1.9333	1.9288	0
27/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1940.5600	2019.2600	1.9406	2.0193	0
27/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1956.0700	1951.3300	1.9561	1.9513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1920.1200	1998.5600	1.9201	1.9986	0
27/12/2023	R213 On 01-August-24			Bond Future	10.3496	10.3700	87.3346	87.2487	0
27/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3711.5800	3683.6400	3.7116	3.6836	0
27/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1596.6700	1654.5500	1.5967	1.6546	0
27/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3738.8100	3710.6300	3.7388	3.7106	0
27/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1583.1300	1640.7700	1.5831	1.6408	0
27/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3766.1200	3737.7000	3.7661	3.7377	0
27/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1569.7000	1627.1000	1.5697	1.6271	0
27/12/2023	R213 On 07-November-24			Bond Future	10.4367	10.4586	85.8112	85.7219	16,191
27/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4692.3100	4652.7000	4.6923	4.6527	0
27/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1608.3600	1658.0200	1.6084	1.6580	0
27/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4719.9100	4680.1000	4.7199	4.6801	0
27/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1597.0000	1646.4600	1.5970	1.6465	0
27/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4747.8400	4707.8400	4.7478	4.7078	0
27/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1586.0000	1635.2700	1.5860	1.6353	0
27/12/2023	R213 On 06-February-25			Bond Future	10.5400	10.5635	87.6247	87.5319	0
27/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4954.8500	4910.7000	4.9549	4.9107	0
27/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1826.8000	1875.4000	1.8268	1.8754	0
27/12/2023	R214 On 01-February-24			Bond Future	11.9570	11.9715	63.4993	63.4281	10,887
27/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1684.8200	1717.3100	1.6848	1.7173	0
27/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	792.4200	896.0800	0.7924	0.8961	0
27/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1715.7400	1747.5400	1.7157	1.7475	0
27/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	775.1600	878.1300	0.7752	0.8781	0
27/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1746.9900	1778.0900	1.7470	1.7781	0
27/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	758.2800	860.5500	0.7583	0.8606	0
27/12/2023	R214 On 02-May-24			Bond Future	12.0443	12.0593	61.6000	61.5271	10,172
27/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1055.3500	1070.2000	1.0554	1.0702	0
27/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4011.7900	4099.5300	4.0118	4.0995	0
27/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1071.8400	1086.6400	1.0718	1.0866	0
27/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3975.8400	4063.5300	3.9758	4.0635	0
27/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1088.6200	1103.3800	1.0886	1.1034	0
27/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3940.2400	4027.8900	3.9402	4.0279	0
27/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2516.6800	2522.4800	2.5167	2.5225	10,000
27/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2149.1700	2227.8600	2.1492	2.2279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2571.0200	2576.3700	2.5710	2.5764	7,110
27/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2107.0000	2185.2400	2.1070	2.1852	0
27/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4830.1800	4815.5100	4.8302	4.8155	0
27/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1002.2200	1060.4400	1.0022	1.0604	17,110
27/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7087.5000	7054.8800	7.0875	7.0549	0
27/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	507.1000	547.3700	0.5071	0.5474	17,110
27/12/2023	R214 On 01-August-24			Bond Future	12.1339	12.1495	62.9632	62.8882	0
27/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3032.4000	3026.5500	3.0324	3.0266	0
27/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2907.0200	2976.2200	2.9070	2.9762	0
27/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3058.5500	3052.5200	3.0586	3.0525	0
27/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2885.1700	2954.1900	2.8852	2.9542	0
27/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3084.6000	3078.4000	3.0846	3.0784	0
27/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2863.2800	2932.1300	2.8633	2.9321	0
27/12/2023	R214 On 07-November-24			Bond Future	12.2467	12.2631	61.1249	61.0470	0
27/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4493.5100	4474.7700	4.4935	4.4748	0
27/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2850.7100	2909.8900	2.8507	2.9099	0
27/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4521.2800	4502.3800	4.5213	4.5024	0
27/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2833.0100	2892.0300	2.8330	2.8920	0
27/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4548.9000	4529.8300	4.5489	4.5298	0
27/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2815.2000	2874.0500	2.8152	2.8741	0
27/12/2023	R214 On 06-February-25			Bond Future	12.3662	12.3835	62.4157	62.3350	0
27/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4746.5700	4722.3000	4.7466	4.7223	0
27/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3171.5400	3227.9500	3.1715	3.2280	0
27/12/2023	R248 On 01-February-24			Bond Future	12.1345	12.1594	77.5766	77.4284	246,223
27/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	206.7900	234.8200	0.2068	0.2348	0
27/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4169.8700	4346.1300	4.1699	4.3461	0
27/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1442.7900	1463.6600	1.4428	1.4637	0
27/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1409.7500	1578.8500	1.4098	1.5789	0
27/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1474.1900	1494.1900	1.4742	1.4942	0
27/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1381.5800	1549.8100	1.3816	1.5498	0
27/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1505.9400	1525.0500	1.5059	1.5251	0
27/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1353.8400	1521.1800	1.3538	1.5212	0
27/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1986.6400	1991.3400	1.9866	1.9913	0
27/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1010.5300	1163.4600	1.0105	1.1635	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5534.2300	5442.6600	5.5342	5.4427	0
27/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	147.6500	204.3100	0.1477	0.2043	0
27/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6840.6500	6727.8200	6.8407	6.7278	0
27/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	72.1500	107.5500	0.0722	0.1076	0
27/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9355.6400	9219.9000	9.3556	9.2199	0
27/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	16.8000	29.2900	0.0168	0.0293	0
27/12/2023	R248 On 02-May-24			Bond Future	12.2277	12.2535	74.8450	74.6933	13,880
27/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	869.1400	872.7200	0.8691	0.8727	0
27/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6040.5200	6195.8000	6.0405	6.1958	0
27/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	966.1700	968.7800	0.9662	0.9688	0
27/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5741.5700	5895.8800	5.7416	5.8959	0
27/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	983.0700	985.4900	0.9831	0.9855	0
27/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5692.8100	5846.9300	5.6928	5.8469	0
27/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1000.0100	1002.2500	1.0000	1.0023	0
27/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5644.1900	5798.1300	5.6442	5.7981	0
27/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3397.8500	3366.7800	3.3979	3.3668	0
27/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2395.8500	2516.4800	2.3959	2.5165	0
27/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6271.5000	6203.1800	6.2715	6.2032	0
27/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1126.0300	1209.4100	1.1260	1.2094	0
27/12/2023	R248 On 01-August-24			Bond Future	12.3237	12.3505	76.5013	76.3455	13,000
27/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3644.7400	3606.7500	3.6447	3.6068	0
27/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3782.2100	3899.9700	3.7822	3.9000	0
27/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3675.9200	3637.5700	3.6759	3.6376	0
27/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3755.2100	3872.6100	3.7552	3.8726	0
27/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3706.9700	3668.2600	3.7070	3.6683	0
27/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3728.1600	3845.2000	3.7282	3.8452	0
27/12/2023	R248 On 07-November-24			Bond Future	12.4434	12.4716	73.8337	73.6730	0
27/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5424.1900	5363.0700	5.4242	5.3631	0
27/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3547.8700	3647.4300	3.5479	3.6474	0
27/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5457.1900	5395.7600	5.4572	5.3958	0
27/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3526.4400	3625.6900	3.5264	3.6257	0
27/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5490.2500	5428.5000	5.4903	5.4285	0
27/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3505.1500	3604.0800	3.5052	3.6041	0
27/12/2023	R248 On 06-February-25			Bond Future	12.5702	12.5998	75.3922	75.2267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5237.5800	5175.2300	5.2376	5.1752	0
27/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4461.7400	4564.9300	4.4617	4.5649	0
27/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0