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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For November 2023

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 2025 On 01-February-24 | | | Bond Future | 174.8889 | 174.8108 | 174.8889 | 174.8108 | 11,482 |
| 13/11/2023 | 2025 On 02-May-24 | | | Bond Future | 178.7967 | 178.7167 | 178.7967 | 178.7167 | 0 |
| 13/11/2023 | 2025 On 01-August-24 | | | Bond Future | 180.9612 | 180.8792 | 180.9612 | 180.8792 | 0 |
| 13/11/2023 | 2025 On 07-November-24 | | | Bond Future | 185.3896 | 185.3053 | 185.3896 | 185.3053 | 0 |
| 13/11/2023 | 2029 On 01-February-24 | | | Bond Future | 126.7413 | 126.3657 | 126.7413 | 126.3657 | 7,262 |
| 13/11/2023 | 2029 On 02-May-24 | | | Bond Future | 128.2059 | 127.8215 | 128.2059 | 127.8215 | 0 |
| 13/11/2023 | 2029 On 01-August-24 | | | Bond Future | 131.0768 | 130.6836 | 131.0768 | 130.6836 | 0 |
| 13/11/2023 | 2029 On 07-November-24 | | | Bond Future | 132.8814 | 132.4788 | 132.8814 | 132.4788 | 0 |
| 13/11/2023 | 2029 On 06-February-25 | | | Bond Future | 135.7071 | 135.2952 | 135.7071 | 135.2952 | 0 |
| 13/11/2023 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 3307.1400 | 2895.2300 | 3.3071 | 2.8952 | 0 |
| 13/11/2023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2030 On 01-February-24 | | | Bond Future | 10.4971 | 10.4560 | 89.2377 | 89.4046 | 60,057 |
| 13/11/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 219.4900 | 256.7800 | 0.2195 | 0.2568 | 400 |
| 13/11/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 4082.3100 | 3952.7600 | 4.0823 | 3.9528 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 460.0100 | 520.9900 | 0.4600 | 0.5210 | 500 |
| 13/11/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 2966.3200 | 2860.4600 | 2.9663 | 2.8605 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 500.1900 | 564.4400 | 0.5002 | 0.5644 | 1,360 |
| 13/11/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 2838.6800 | 2736.0900 | 2.8387 | 2.7361 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 576.5900 | 646.6800 | 0.5766 | 0.6467 | 500 |
| 13/11/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 2622.3100 | 2525.5600 | 2.6223 | 2.5256 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 665.1400 | 741.3700 | 0.6651 | 0.7414 | 400 |
| 13/11/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 2419.2600 | 2328.6500 | 2.4193 | 2.3287 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 791.7300 | 875.8600 | 0.7917 | 0.8759 | 200 |
| 13/11/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 2172.6400 | 2089.9300 | 2.1726 | 2.0899 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 1185.6000 | 1289.4300 | 1.1856 | 1.2894 | 500 |
| 13/11/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 1621.4000 | 1558.3900 | 1.6214 | 1.5584 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 2686.6000 | 2830.1100 | 2.6866 | 2.8301 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 674.9100 | 651.5800 | 0.6749 | 0.6516 | 700 |
| 13/11/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 3639.8900 | 3794.7300 | 3.6399 | 3.7947 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 416.4900 | 404.4900 | 0.4165 | 0.4045 | 1,360 |
| 13/11/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 3768.9100 | 3924.8400 | 3.7689 | 3.9248 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 390.7000 | 379.7900 | 0.3907 | 0.3798 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 3801.3400 | 3957.5400 | 3.8013 | 3.9575 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 384.4900 | 373.8500 | 0.3845 | 0.3739 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 3833.8500 | 3990.3000 | 3.8339 | 3.9903 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 378.3700 | 367.9800 | 0.3784 | 0.3680 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 5110.1800 | 5273.5000 | 5.1102 | 5.2735 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 203.0100 | 199.4900 | 0.2030 | 0.1995 | 200 |
| 13/11/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 5455.7800 | 5620.1700 | 5.4558 | 5.6202 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 171.7400 | 169.2900 | 0.1717 | 0.1693 | 500 |
| 13/11/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 5490.4900 | 5654.9800 | 5.4905 | 5.6550 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 168.8800 | 166.5300 | 0.1689 | 0.1665 | 500 |
| 13/11/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 6329.5400 | 6495.7300 | 6.3295 | 6.4957 | 0 |
| 13/11/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 112.5500 | 111.9000 | 0.1126 | 0.1119 | 400 |
| 13/11/2023 | 2030 On 02-May-24 | | | Bond Future | 10.5834 | 10.5400 | 91.2100 | 91.3804 | 19,883 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 667.1000 | 722.1200 | 0.6671 | 0.7221 | 1,000 |
| 13/11/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 4386.3200 | 4270.9200 | 4.3863 | 4.2709 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 817.4400 | 880.3100 | 0.8174 | 0.8803 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 3919.5400 | 3811.9900 | 3.9195 | 3.8120 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 828.3100 | 891.7200 | 0.8283 | 0.8917 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 3889.4500 | 3782.4400 | 3.8895 | 3.7824 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 839.0700 | 903.0100 | 0.8391 | 0.9030 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 3859.2700 | 3752.7900 | 3.8593 | 3.7528 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1272.0000 | 1354.4400 | 1.2720 | 1.3544 | 1,000 |
| 13/11/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 2953.8400 | 2865.8600 | 2.9538 | 2.8659 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 2118.5400 | 2226.5300 | 2.1185 | 2.2265 | 500 |
| 13/11/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 1974.8600 | 1912.4300 | 1.9749 | 1.9124 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 2566.2500 | 2684.1800 | 2.5663 | 2.6842 | 1,080 |
| 13/11/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 1643.1300 | 1590.6400 | 1.6431 | 1.5906 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 3316.0300 | 3446.9300 | 3.3160 | 3.4469 | 500 |
| 13/11/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 1239.6500 | 1200.1300 | 1.2397 | 1.2001 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 5693.9500 | 5848.1500 | 5.6940 | 5.8482 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 560.0300 | 543.8100 | 0.5600 | 0.5438 | 1,000 |
| 13/11/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 7081.8500 | 7242.8100 | 7.0819 | 7.2428 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 362.6900 | 353.2300 | 0.3627 | 0.3532 | 1,080 |
| 13/11/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 9533.6500 | 9701.1900 | 9.5337 | 9.7012 | 0 |
| 13/11/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 129.6300 | 126.7500 | 0.1296 | 0.1268 | 500 |
| 13/11/2023 | 2030 On 01-August-24 | | | Bond Future | 10.6777 | 10.6319 | 89.2253 | 89.3993 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 1850.3400 | 1940.5800 | 1.8503 | 1.9406 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 3025.7300 | 2941.9800 | 3.0257 | 2.9420 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 1867.9300 | 1958.6400 | 1.8679 | 1.9586 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 3004.8300 | 2921.5500 | 3.0048 | 2.9216 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 1885.6100 | 1976.7900 | 1.8856 | 1.9768 | 0 |
| 13/11/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 2984.0300 | 2901.2200 | 2.9840 | 2.9012 | 0 |
| 13/11/2023 | 2030 On 07-November-24 | | | Bond Future | 10.7723 | 10.7235 | 91.3861 | 91.5642 | 221 |
| 13/11/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 2608.9600 | 2711.3700 | 2.6090 | 2.7114 | 0 |
| 13/11/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 2726.7300 | 2651.0900 | 2.7267 | 2.6511 | 0 |
| 13/11/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 2628.6400 | 2731.4500 | 2.6286 | 2.7315 | 0 |
| 13/11/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 2709.9000 | 2634.6600 | 2.7099 | 2.6347 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 2648.7400 | 2751.9500 | 2.6487 | 2.7520 | 0 |
| 13/11/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 2693.5200 | 2618.6800 | 2.6935 | 2.6187 | 0 |
| 13/11/2023 | 2030 On 06-February-25 | | | Bond Future | 10.9106 | 10.8589 | 89.2946 | 89.4760 | 0 |
| 13/11/2023 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 2467.1200 | 2562.8500 | 2.4671 | 2.5629 | 0 |
| 13/11/2023 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 3278.5500 | 3192.9300 | 3.2786 | 3.1929 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | | | Bond Future | 11.4420 | 11.3755 | 86.2547 | 86.5630 | 86,201 |
| 13/11/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 61.0900 | 81.9500 | 0.0611 | 0.0820 | 1,200 |
| 13/11/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 7044.1800 | 6756.6700 | 7.0442 | 6.7567 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 312.1800 | 382.5900 | 0.3122 | 0.3826 | 500 |
| 13/11/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 4378.7600 | 4140.8000 | 4.3788 | 4.1408 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 470.6200 | 563.4200 | 0.4706 | 0.5634 | 1,200 |
| 13/11/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 3705.5300 | 3489.9600 | 3.7055 | 3.4900 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 493.2600 | 588.9100 | 0.4933 | 0.5889 | 200 |
| 13/11/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 3631.0100 | 3418.2900 | 3.6310 | 3.4183 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 10.90 | Call | Bond Future | 645.2300 | 758.5400 | 0.6452 | 0.7585 | 8,500 |
| 13/11/2023 | 2032 On 01-February-24 | 10.90 | Put | Bond Future | 3202.9400 | 3007.8800 | 3.2029 | 3.0079 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 945.5000 | 1087.6400 | 0.9455 | 1.0876 | 500 |
| 13/11/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 2595.1300 | 2428.9000 | 2.5951 | 2.4289 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 2548.2600 | 2778.4800 | 2.5483 | 2.7785 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 1139.0500 | 1060.9000 | 1.1391 | 1.0609 | 200 |
| 13/11/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 2792.8400 | 3031.1800 | 2.7928 | 3.0312 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 1022.7000 | 952.6700 | 1.0227 | 0.9527 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 2824.0000 | 3063.3100 | 2.8240 | 3.0633 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 1008.8900 | 939.8300 | 1.0089 | 0.9398 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 2855.4500 | 3095.7200 | 2.8555 | 3.0957 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 995.4000 | 927.3000 | 0.9954 | 0.9273 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 12.00 | Call | Bond Future | 3340.0500 | 3593.5800 | 3.3401 | 3.5936 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 12.00 | Put | Bond Future | 809.8100 | 754.9700 | 0.8098 | 0.7550 | 17,000 |
| 13/11/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 5108.0300 | 5391.8000 | 5.1080 | 5.3918 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 395.4100 | 370.8100 | 0.3954 | 0.3708 | 200 |
| 13/11/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 5556.0300 | 5844.4500 | 5.5560 | 5.8445 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 331.2000 | 311.2500 | 0.3312 | 0.3113 | 1,200 |
| 13/11/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 5971.6200 | 6263.6200 | 5.9716 | 6.2636 | 0 |
| 13/11/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 281.1300 | 264.7600 | 0.2811 | 0.2648 | 500 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2032 On 02-May-24 | | | Bond Future | 11.5530 | 11.4834 | 83.9992 | 84.3142 | 61,107 |
| 13/11/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 597.4900 | 674.1600 | 0.5975 | 0.6742 | 1,000 |
| 13/11/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 6220.0400 | 5981.6400 | 6.2200 | 5.9816 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 756.5400 | 847.3200 | 0.7565 | 0.8473 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 5499.9400 | 5275.6500 | 5.4999 | 5.2757 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 767.3600 | 859.0200 | 0.7674 | 0.8590 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 5462.2400 | 5238.8300 | 5.4622 | 5.2388 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 778.4600 | 871.0200 | 0.7785 | 0.8710 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 5424.8700 | 5202.3600 | 5.4249 | 5.2024 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 812.0800 | 907.3200 | 0.8121 | 0.9073 | 500 |
| 13/11/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 5313.2600 | 5093.4300 | 5.3133 | 5.0934 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 882.3500 | 983.0400 | 0.8824 | 0.9830 | 1,550 |
| 13/11/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 5094.0100 | 4879.6300 | 5.0940 | 4.8796 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 1161.5100 | 1281.9300 | 1.1615 | 1.2819 | 1,000 |
| 13/11/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 4369.5300 | 4174.8800 | 4.3695 | 4.1749 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1534.0000 | 1676.8800 | 1.5340 | 1.6769 | 500 |
| 13/11/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 3659.8300 | 3487.6400 | 3.6598 | 3.4876 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 2049.2600 | 2217.6200 | 2.0493 | 2.2176 | 1,550 |
| 13/11/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 2972.8300 | 2826.1200 | 2.9728 | 2.8261 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 6582.4700 | 6856.1700 | 6.5825 | 6.8562 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 778.4500 | 737.0800 | 0.7785 | 0.7371 | 1,000 |
| 13/11/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 7549.6000 | 7832.9100 | 7.5496 | 7.8329 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 606.2900 | 574.5300 | 0.6063 | 0.5745 | 500 |
| 13/11/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 8145.1800 | 8433.2800 | 8.1452 | 8.4333 | 0 |
| 13/11/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 520.9300 | 493.9600 | 0.5209 | 0.4940 | 1,550 |
| 13/11/2023 | 2032 On 01-August-24 | | | Bond Future | 11.6701 | 11.5972 | 85.8600 | 86.1819 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 1852.2600 | 1995.0500 | 1.8523 | 1.9951 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 4276.6300 | 4097.5300 | 4.2766 | 4.0975 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 1870.4400 | 2014.0700 | 1.8704 | 2.0141 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 4249.1000 | 4070.8400 | 4.2491 | 4.0708 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 1888.7300 | 2033.1900 | 1.8887 | 2.0332 | 0 |
| 13/11/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 4221.7100 | 4044.2800 | 4.2217 | 4.0443 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | | | Bond Future | 11.8009 | 11.7241 | 83.7709 | 84.1004 | 1,284 |
| 13/11/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 2339.1900 | 2500.0900 | 2.3392 | 2.5001 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 3772.5100 | 3603.8600 | 3.7725 | 3.6039 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 2359.3700 | 2521.0600 | 2.3594 | 2.5211 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 3748.9000 | 3581.0400 | 3.7489 | 3.5810 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 2379.3000 | 2541.7700 | 2.3793 | 2.5418 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 3725.0800 | 3558.0000 | 3.7251 | 3.5580 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 2698.5300 | 2872.7500 | 2.6985 | 2.8728 | 1,615 |
| 13/11/2023 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 3391.4400 | 3236.1100 | 3.3914 | 3.2361 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 7481.6600 | 7753.1600 | 7.4817 | 7.7532 | 0 |
| 13/11/2023 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 1136.2400 | 1078.1900 | 1.1362 | 1.0782 | 1,615 |
| 13/11/2023 | 2032 On 06-February-25 | | | Bond Future | 11.9633 | 11.8828 | 85.5271 | 85.8632 | 0 |
| 13/11/2023 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 2948.8200 | 3121.7000 | 2.9488 | 3.1217 | 0 |
| 13/11/2023 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 3969.4800 | 3806.2800 | 3.9695 | 3.8063 | 0 |
| 13/11/2023 | 2033 On 01-February-24 | | | Bond Future | 121.2457 | 121.2477 | 121.2457 | 121.2477 | 8,207 |
| 13/11/2023 | 2033 On 02-May-24 | | | Bond Future | 122.4914 | 122.4932 | 122.4914 | 122.4932 | 0 |
| 13/11/2023 | 2033 On 01-August-24 | | | Bond Future | 125.2345 | 125.2361 | 125.2345 | 125.2361 | 0 |
| 13/11/2023 | 2033 On 07-November-24 | | | Bond Future | 126.7983 | 126.8000 | 126.7983 | 126.8000 | 0 |
| 13/11/2023 | 2033 On 06-February-25 | | | Bond Future | 129.4947 | 129.4958 | 129.4947 | 129.4958 | 0 |
| 13/11/2023 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4554.7100 | 4555.8000 | 4.5547 | 4.5558 | 0 |
| 13/11/2023 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | | | Bond Future | 12.4552 | 12.3840 | 74.9954 | 75.3630 | 136,986 |
| 13/11/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 1113.0400 | 1283.6800 | 1.1130 | 1.2837 | 2,500 |
| 13/11/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 3027.7900 | 2830.8200 | 3.0278 | 2.8308 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 1604.7800 | 1812.7500 | 1.6048 | 1.8128 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 2357.5900 | 2197.9500 | 2.3576 | 2.1980 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 1629.5100 | 1839.1000 | 1.6295 | 1.8391 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 2330.1200 | 2172.1000 | 2.3301 | 2.1721 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 1654.5700 | 1865.8000 | 1.6546 | 1.8658 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 2303.0300 | 2146.6500 | 2.3030 | 2.1467 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 3474.7000 | 3766.3000 | 3.4747 | 3.7663 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 1088.6300 | 1012.6200 | 1.0886 | 1.0126 | 2,500 |
| 13/11/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 7328.6000 | 7680.2200 | 7.3286 | 7.6802 | 0 |
| 13/11/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 272.8900 | 256.9000 | 0.2729 | 0.2569 | 2,500 |
| 13/11/2023 | 2037 On 02-May-24 | | | Bond Future | 12.5814 | 12.5074 | 76.6528 | 77.0284 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 650.5000 | 741.1800 | 0.6505 | 0.7412 | 0 |
| 13/11/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 6824.0400 | 6539.1100 | 6.8240 | 6.5391 | 0 |
| 13/11/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 660.1000 | 751.7400 | 0.6601 | 0.7517 | 0 |
| 13/11/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 6776.8900 | 6492.9200 | 6.7769 | 6.4929 | 0 |
| 13/11/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 669.8100 | 762.4100 | 0.6698 | 0.7624 | 0 |
| 13/11/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 6729.9000 | 6446.8900 | 6.7299 | 6.4469 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | | | Bond Future | 12.7159 | 12.6389 | 74.0950 | 74.4788 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2032.7400 | 2198.2400 | 2.0327 | 2.1982 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 5237.2400 | 5018.9600 | 5.2372 | 5.0190 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2052.9800 | 2219.4600 | 2.0530 | 2.2195 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 5204.7100 | 4987.4100 | 5.2047 | 4.9874 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 2073.3300 | 2240.7900 | 2.0733 | 2.2408 | 1,383 |
| 13/11/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 5172.3400 | 4956.0200 | 5.1723 | 4.9560 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 4824.4700 | 5085.2600 | 4.8245 | 5.0853 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 2619.4100 | 2496.4200 | 2.6194 | 2.4964 | 1,383 |
| 13/11/2023 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 6911.0900 | 7212.3500 | 6.9111 | 7.2124 | 0 |
| 13/11/2023 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 1714.5900 | 1632.0700 | 1.7146 | 1.6321 | 1,383 |
| 13/11/2023 | 2037 On 07-November-24 | | | Bond Future | 12.8543 | 12.7740 | 75.8888 | 76.2818 | 9,101 |
| 13/11/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 3407.6000 | 3612.8800 | 3.4076 | 3.6129 | 0 |
| 13/11/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 4812.0600 | 4624.4000 | 4.8121 | 4.6244 | 0 |
| 13/11/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 3431.6300 | 3637.7000 | 3.4316 | 3.6377 | 0 |
| 13/11/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 4786.0400 | 4599.1700 | 4.7860 | 4.5992 | 0 |
| 13/11/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 3455.4300 | 3662.3000 | 3.4554 | 3.6623 | 0 |
| 13/11/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 4759.8300 | 4573.7600 | 4.7598 | 4.5738 | 0 |
| 13/11/2023 | 2037 On 06-February-25 | | | Bond Future | 13.0170 | 12.9333 | 73.2195 | 73.6204 | 0 |
| 13/11/2023 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 3739.1000 | 3950.3600 | 3.7391 | 3.9504 | 0 |
| 13/11/2023 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 4980.2600 | 4790.6700 | 4.9803 | 4.7907 | 0 |
| 13/11/2023 | 2038 On 01-February-24 | | | Bond Future | 130.6150 | 130.7685 | 130.6150 | 130.7685 | 3,549 |
| 13/11/2023 | 2038 On 02-May-24 | | | Bond Future | 133.5335 | 133.6903 | 133.5335 | 133.6903 | 1,706 |
| 13/11/2023 | 2038 On 01-August-24 | | | Bond Future | 134.4544 | 134.6145 | 134.4544 | 134.6145 | 0 |
| 13/11/2023 | 2038 On 07-November-24 | | | Bond Future | 137.7441 | 137.9081 | 137.7441 | 137.9081 | 0 |
| 13/11/2023 | 2038 On 06-February-25 | | | Bond Future | 138.5535 | 138.7227 | 138.5535 | 138.7227 | 0 |
| 13/11/2023 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 3323.5200 | 3492.6900 | 3.3235 | 3.4927 | 0 |
| 13/11/2023 | 2038 On 06-February-25 | 135.23 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2040 On 01-February-24 | | | Bond Future | 12.6509 | 12.5642 | 75.3475 | 75.8216 | 127,756 |
| 13/11/2023 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 1205.8700 | 1423.0700 | 1.2059 | 1.4231 | 1,000 |
| 13/11/2023 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 3154.5300 | 2897.6000 | 3.1545 | 2.8976 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1271.4800 | 1495.3100 | 1.2715 | 1.4953 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 3050.4600 | 2800.1600 | 3.0505 | 2.8002 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1293.7100 | 1519.7300 | 1.2937 | 1.5197 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 3016.2600 | 2768.1500 | 3.0163 | 2.7682 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1316.2900 | 1544.5200 | 1.3163 | 1.5445 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 2982.4700 | 2736.5700 | 2.9825 | 2.7366 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 2876.6100 | 3212.4400 | 2.8766 | 3.2124 | 1,000 |
| 13/11/2023 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 1539.7900 | 1401.4900 | 1.5398 | 1.4015 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 6744.4200 | 7183.3200 | 6.7444 | 7.1833 | 0 |
| 13/11/2023 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 403.6300 | 368.4000 | 0.4036 | 0.3684 | 1,000 |
| 13/11/2023 | 2040 On 02-May-24 | | | Bond Future | 12.7773 | 12.6872 | 77.0127 | 77.4971 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 682.5500 | 795.3600 | 0.6826 | 0.7954 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 7424.9400 | 7053.3200 | 7.4249 | 7.0533 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 694.0800 | 808.2200 | 0.6941 | 0.8082 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 7375.2800 | 7004.9900 | 7.3753 | 7.0050 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 705.8800 | 821.3700 | 0.7059 | 0.8214 | 0 |
| 13/11/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 7325.9700 | 6957.0300 | 7.3260 | 6.9570 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | | | Bond Future | 12.9116 | 12.8179 | 74.2124 | 74.7075 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2231.4800 | 2446.6700 | 2.2315 | 2.4467 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 5445.9300 | 5166.0600 | 5.4459 | 5.1661 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2253.4800 | 2469.9200 | 2.2535 | 2.4699 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 5411.8000 | 5133.1800 | 5.4118 | 5.1332 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2275.3400 | 2493.0400 | 2.2753 | 2.4930 | 0 |
| 13/11/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 5377.6000 | 5100.2400 | 5.3776 | 5.1002 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | | | Bond Future | 13.0496 | 12.9519 | 76.0090 | 76.5159 | 8,625 |
| 13/11/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 3610.6400 | 3878.6200 | 3.6106 | 3.8786 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 4705.2500 | 4466.3300 | 4.7053 | 4.4663 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 3636.7800 | 3905.8200 | 3.6368 | 3.9058 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 4678.5800 | 4440.7200 | 4.6786 | 4.4407 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 3662.6900 | 3932.7800 | 3.6627 | 3.9328 | 0 |
| 13/11/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 4651.7400 | 4414.9300 | 4.6517 | 4.4149 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2040 On 06-February-25 | | | Bond Future | 13.2101 | 13.1084 | 73.0911 | 73.6083 | 0 |
| 13/11/2023 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 3840.4600 | 4109.8900 | 3.8405 | 4.1099 | 0 |
| 13/11/2023 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 5174.7100 | 4926.9500 | 5.1747 | 4.9270 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | | | Bond Future | 12.6967 | 12.6100 | 71.7116 | 72.1878 | 103,928 |
| 13/11/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1060.8800 | 1262.8200 | 1.0609 | 1.2628 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 3457.4100 | 3183.1800 | 3.4574 | 3.1832 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1080.9300 | 1285.1000 | 1.0809 | 1.2851 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 3419.7500 | 3147.7500 | 3.4198 | 3.1478 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1101.3200 | 1307.7300 | 1.1013 | 1.3077 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 3382.5100 | 3112.7500 | 3.3825 | 3.1128 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 13.00 | Call | Bond Future | 3077.3800 | 3423.5800 | 3.0774 | 3.4236 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 13.00 | Put | Bond Future | 1451.8900 | 1321.9200 | 1.4519 | 1.3219 | 15,000 |
| 13/11/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 3971.9600 | 4353.0300 | 3.9720 | 4.3530 | 0 |
| 13/11/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 1053.3900 | 958.2900 | 1.0534 | 0.9583 | 5,000 |
| 13/11/2023 | 2044 On 02-May-24 | | | Bond Future | 12.8178 | 12.7278 | 73.2964 | 73.7830 | 27 |
| 13/11/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 673.9800 | 786.6300 | 0.6740 | 0.7866 | 0 |
| 13/11/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 7450.4600 | 7076.4900 | 7.4505 | 7.0765 | 0 |
| 13/11/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 684.1700 | 798.0600 | 0.6842 | 0.7981 | 0 |
| 13/11/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 7398.1300 | 7025.4000 | 7.3981 | 7.0254 | 0 |
| 13/11/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 694.4800 | 809.6200 | 0.6945 | 0.8096 | 0 |
| 13/11/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 7346.0000 | 6974.5200 | 7.3460 | 6.9745 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | | | Bond Future | 12.9463 | 12.8527 | 70.5390 | 71.0362 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2093.2400 | 2300.6600 | 2.0932 | 2.3007 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 5766.1600 | 5476.3500 | 5.7662 | 5.4764 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2114.4400 | 2323.1500 | 2.1144 | 2.3232 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 5729.8900 | 5441.3700 | 5.7299 | 5.4414 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2135.9900 | 2345.9800 | 2.1360 | 2.3460 | 0 |
| 13/11/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 5694.0300 | 5406.7900 | 5.6940 | 5.4068 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | | | Bond Future | 13.0778 | 12.9803 | 72.2465 | 72.7557 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 3737.1800 | 4010.7800 | 3.7372 | 4.0108 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 4670.8100 | 4435.2100 | 4.6708 | 4.4352 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 3763.5200 | 4038.1700 | 3.7635 | 4.0382 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 4644.0800 | 4409.5300 | 4.6441 | 4.4095 | 0 |
| 13/11/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 3789.9300 | 4065.6300 | 3.7899 | 4.0656 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 4617.4900 | 4383.9900 | 4.6175 | 4.3840 | 0 |
| 13/11/2023 | 2044 On 06-February-25 | | | Bond Future | 13.2303 | 13.1288 | 69.3749 | 69.8944 | 0 |
| 13/11/2023 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 4016.8900 | 4293.6300 | 4.0169 | 4.2936 | 0 |
| 13/11/2023 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 5101.0800 | 4858.3100 | 5.1011 | 4.8583 | 0 |
| 13/11/2023 | 2046 On 01-February-24 | | | Bond Future | 114.8346 | 114.3061 | 114.8346 | 114.3061 | 11,513 |
| 13/11/2023 | 2046 On 02-May-24 | | | Bond Future | 115.2516 | 114.7111 | 115.2516 | 114.7111 | 4,626 |
| 13/11/2023 | 2046 On 01-August-24 | | | Bond Future | 117.8323 | 117.2793 | 117.8323 | 117.2793 | 0 |
| 13/11/2023 | 2046 On 07-November-24 | | | Bond Future | 118.5108 | 117.9445 | 118.5108 | 117.9445 | 0 |
| 13/11/2023 | 2046 On 06-February-25 | | | Bond Future | 121.0287 | 120.4499 | 121.0287 | 120.4499 | 0 |
| 13/11/2023 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 7018.6800 | 6439.9000 | 7.0187 | 6.4399 | 0 |
| 13/11/2023 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 2050 On 01-February-24 | | | Bond Future | 113.1953 | 113.4904 | 113.1953 | 113.4904 | 10,813 |
| 13/11/2023 | 2050 On 02-May-24 | | | Bond Future | 115.7246 | 116.0262 | 115.7246 | 116.0262 | 3,316 |
| 13/11/2023 | 2050 On 01-August-24 | | | Bond Future | 116.0104 | 116.3184 | 116.0104 | 116.3184 | 0 |
| 13/11/2023 | 2050 On 07-November-24 | | | Bond Future | 118.8490 | 119.1645 | 118.8490 | 119.1645 | 0 |
| 13/11/2023 | 2050 On 06-February-25 | | | Bond Future | 119.0131 | 119.3370 | 119.0131 | 119.3370 | 0 |
| 13/11/2023 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3413.1200 | 3736.9700 | 3.4131 | 3.7370 | 0 |
| 13/11/2023 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | AL37 On 02-November-23 | | | Index Future | 907.7830 | 907.7830 | 907.7830 | 907.7830 | 0 |
| 13/11/2023 | AL37 On 01-February-24 | | | Index Future | 926.8800 | 927.7050 | 926.8800 | 927.7050 | 0 |
| 13/11/2023 | AL37 On 02-May-24 | | | Index Future | 947.3720 | 948.2120 | 947.3720 | 948.2120 | 0 |
| 13/11/2023 | AL37 On 01-August-24 | | | Index Future | 968.3770 | 969.2300 | 968.3770 | 969.2300 | 0 |
| 13/11/2023 | AL37 On 07-November-24 | | | Index Future | 991.8550 | 992.7250 | 991.8550 | 992.7250 | 0 |
| 13/11/2023 | AL37 On 06-February-25 | | | Index Future | 1012.7730 | 1013.6470 | 1012.7730 | 1,013.6470 | 0 |
| 13/11/2023 | AL7T On 02-November-23 | | | Index Future | 1027.9290 | 1027.9290 | 1027.9290 | 1,027.9290 | 0 |
| 13/11/2023 | AL7T On 01-February-24 | | | Index Future | 1048.0680 | 1051.8080 | 1048.0680 | 1,051.8080 | 0 |
| 13/11/2023 | AL7T On 02-May-24 | | | Index Future | 1071.2400 | 1075.0590 | 1071.2400 | 1,075.0590 | 0 |
| 13/11/2023 | AL7T On 01-August-24 | | | Index Future | 1094.9910 | 1098.8880 | 1094.9910 | 1,098.8880 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | AL7T On 07-November-24 | | | Index Future | 1121.5400 | 1125.5250 | 1121.5400 | 1,125.5250 | 0 |
| 13/11/2023 | AL7T On 06-February-25 | | | Index Future | 1145.1930 | 1149.2470 | 1145.1930 | 1,149.2470 | 0 |
| 13/11/2023 | ALBI On 02-November-23 | | | Index Future | 899.8780 | 899.8780 | 899.8780 | 899.8780 | 0 |
| 13/11/2023 | ALBI On 01-February-24 | | | Index Future | 917.8830 | 921.0520 | 917.8830 | 921.0520 | 100 |
| 13/11/2023 | ALBI On 02-May-24 | | | Index Future | 938.1760 | 941.4120 | 938.1760 | 941.4120 | 0 |
| 13/11/2023 | ALBI On 01-August-24 | | | Index Future | 958.9770 | 962.2790 | 958.9770 | 962.2790 | 0 |
| 13/11/2023 | ALBI On 07-November-24 | | | Index Future | 982.2280 | 985.6050 | 982.2280 | 985.6050 | 0 |
| 13/11/2023 | ALBI On 06-February-25 | | | Index Future | 1002.9430 | 1006.3770 | 1002.9430 | 1,006.3770 | 0 |
| 13/11/2023 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 13/11/2023 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C197 On 07-December-23 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 13/11/2023 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C214 On 28-February-41 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 13/11/2023 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | ES33 On 01-February-24 | | | Bond Future | 12.9515 | 12.8804 | 73.4668 | 73.7711 | 0 |
| 13/11/2023 | ES33 On 02-May-24 | | | Bond Future | 13.1096 | 13.0354 | 71.3094 | 71.6204 | 0 |
| 13/11/2023 | ES33 On 01-August-24 | | | Bond Future | 13.2744 | 13.1970 | 72.9055 | 73.2233 | 0 |
| 13/11/2023 | ES33 On 07-November-24 | | | Bond Future | 13.4628 | 13.3816 | 70.8839 | 71.2093 | 0 |
| 13/11/2023 | ES33 On 06-February-25 | | | Bond Future | 13.6821 | 13.5969 | 72.3846 | 72.7166 | 0 |
| 13/11/2023 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 1346.9700 | 1014.9600 | 1.3470 | 1.0150 | 0 |
| 13/11/2023 | ES42 On 01-February-24 | | | Bond Future | 13.3514 | 13.2701 | 69.4955 | 69.8966 | 0 |
| 13/11/2023 | ES42 On 02-May-24 | | | Bond Future | 13.4978 | 13.4131 | 66.7859 | 67.1958 | 0 |
| 13/11/2023 | ES42 On 01-August-24 | | | Bond Future | 13.6467 | 13.5585 | 68.2801 | 68.6991 | 0 |
| 13/11/2023 | ES42 On 07-November-24 | | | Bond Future | 13.8135 | 13.7214 | 65.6807 | 66.1099 | 0 |
| 13/11/2023 | ES42 On 06-February-25 | | | Bond Future | 13.9976 | 13.9015 | 67.0678 | 67.5057 | 0 |
| 13/11/2023 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 1325.6800 | 887.7700 | 1.3257 | 0.8878 | 0 |
| 13/11/2023 | GOVI On 02-November-23 | | | GOVI | 886.7830 | 886.7830 | 886.7830 | 886.7830 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | GOVI On 01-February-24 | | | GOVI | 904.5830 | 907.6770 | 904.5830 | 907.6770 | 714 |
| 13/11/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 246030.0000 | 276970.0000 | 24.6030 | 27.6970 | 0 |
| 13/11/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 245930.0000 | 276870.0000 | 24.5930 | 27.6870 | 0 |
| 13/11/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 245830.0000 | 276770.0000 | 24.5830 | 27.6770 | 0 |
| 13/11/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | | | GOVI | 924.5820 | 927.7410 | 924.5820 | 927.7410 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 263880.0000 | 232290.0000 | 26.3880 | 23.2290 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 263980.0000 | 232390.0000 | 26.3980 | 23.2390 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 264080.0000 | 232490.0000 | 26.4080 | 23.2490 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | | | GOVI | 945.0820 | 948.3050 | 945.0820 | 948.3050 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 17120.0000 | 49350.0000 | 1.7120 | 4.9350 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 17020.0000 | 49250.0000 | 1.7020 | 4.9250 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 16920.0000 | 49150.0000 | 1.6920 | 4.9150 | 0 |
| 13/11/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | | | GOVI | 967.9960 | 971.2920 | 967.9960 | 971.2920 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 192160.0000 | 225120.0000 | 19.2160 | 22.5120 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 192060.0000 | 225020.0000 | 19.2060 | 22.5020 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 191960.0000 | 224920.0000 | 19.1960 | 22.4920 | 0 |
| 13/11/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GOVI On 06-February-25 | | | GOVI | 988.4100 | 991.7630 | 988.4100 | 991.7630 | 0 |
| 13/11/2023 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 164100.0000 | 197630.0000 | 16.4100 | 19.7630 | 0 |
| 13/11/2023 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 13/11/2023 | IGOV On 02-November-23 | | | Index Future | 327.7690 | 327.7690 | 327.7690 | 327.7690 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | IGOV On 01-February-24 | | | Index Future | 341.9300 | 342.0640 | 341.9300 | 342.0640 | 606 |
| 13/11/2023 | IGOV On 02-May-24 | | | Index Future | 349.5710 | 349.7070 | 349.5710 | 349.7070 | 16 |
| 13/11/2023 | IGOV On 01-August-24 | | | Index Future | 357.4020 | 357.5390 | 357.4020 | 357.5390 | 0 |
| 13/11/2023 | IGOV On 07-November-24 | | | Index Future | 366.1510 | 366.2900 | 366.1510 | 366.2900 | 0 |
| 13/11/2023 | IGOV On 06-February-25 | | | Index Future | 373.9500 | 374.0860 | 373.9500 | 374.0860 | 0 |
| 13/11/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 13/11/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 13/11/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 13/11/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 13/11/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 13/11/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 13/11/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 13/11/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 13/11/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 13/11/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 13/11/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 13/11/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 13/11/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 13/11/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.3600 | 8.3600 | 91.6400 | 91.6400 | 0 |
| 13/11/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.3700 | 8.3700 | 91.6300 | 91.6300 | 0 |
| 13/11/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.3700 | 8.3700 | 91.6300 | 91.6300 | 0 |
| 13/11/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.3800 | 8.3800 | 91.6200 | 91.6200 | 0 |
| 13/11/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.3600 | 8.3700 | 91.6400 | 91.6300 | 0 |
| 13/11/2023 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.2900 | 8.3100 | 91.7100 | 91.6900 | 0 |
| 13/11/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.1800 | 8.2000 | 91.8200 | 91.8000 | 0 |
| 13/11/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.0800 | 8.0900 | 91.9200 | 91.9100 | 0 |
| 13/11/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.8700 | 7.9000 | 92.1300 | 92.1000 | 0 |
| 13/11/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.8100 | 7.8200 | 92.1900 | 92.1800 | 0 |
| 13/11/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.7200 | 7.7400 | 92.2800 | 92.2600 | 0 |
| 13/11/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.7100 | 7.7300 | 92.2900 | 92.2700 | 0 |
| 13/11/2023 | R035 On 01-February-24 | | | Bond Future | 12.1384 | 12.0671 | 84.3012 | 84.6695 | 63,536 |
| 13/11/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 55.8100 | 76.5900 | 0.0558 | 0.0766 | 400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 8440.4100 | 8092.9100 | 8.4404 | 8.0929 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 241.6400 | 305.2200 | 0.2416 | 0.3052 | 400 |
| 13/11/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 5735.9400 | 5431.2400 | 5.7359 | 5.4312 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 2060.7200 | 2297.1100 | 2.0607 | 2.2971 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 1846.6700 | 1714.7800 | 1.8467 | 1.7148 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 2089.1300 | 2327.0200 | 2.0891 | 2.3270 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 1823.7900 | 1693.4000 | 1.8238 | 1.6934 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 2117.7100 | 2357.1100 | 2.1177 | 2.3571 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 1801.1400 | 1672.2600 | 1.8011 | 1.6723 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 6736.3200 | 7084.2700 | 6.7363 | 7.0843 | 0 |
| 13/11/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 317.8300 | 297.5000 | 0.3178 | 0.2975 | 400 |
| 13/11/2023 | R035 On 02-May-24 | | | Bond Future | 12.2575 | 12.1832 | 81.6525 | 82.0288 | 100,132 |
| 13/11/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 741.6800 | 841.1400 | 0.7417 | 0.8411 | 0 |
| 13/11/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 6401.5600 | 6124.7000 | 6.4016 | 6.1247 | 0 |
| 13/11/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 753.6500 | 854.2100 | 0.7537 | 0.8542 | 0 |
| 13/11/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 6357.9600 | 6082.2000 | 6.3580 | 6.0822 | 0 |
| 13/11/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 765.7500 | 867.4000 | 0.7658 | 0.8674 | 0 |
| 13/11/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 6314.5500 | 6039.8800 | 6.3146 | 6.0399 | 0 |
| 13/11/2023 | R035 On 01-August-24 | | | Bond Future | 12.3809 | 12.3036 | 83.4616 | 83.8461 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 2036.9500 | 2203.7500 | 2.0370 | 2.2038 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 5042.3800 | 4824.6900 | 5.0424 | 4.8247 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 2057.2200 | 2225.0200 | 2.0572 | 2.2250 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 5010.4900 | 4793.8000 | 5.0105 | 4.7938 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 2077.6100 | 2246.4000 | 2.0776 | 2.2464 | 0 |
| 13/11/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 4978.7600 | 4763.0600 | 4.9788 | 4.7631 | 0 |
| 13/11/2023 | R035 On 07-November-24 | | | Bond Future | 12.5231 | 12.4422 | 80.9650 | 81.3587 | 19,584 |
| 13/11/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 2857.9300 | 3052.3800 | 2.8579 | 3.0524 | 0 |
| 13/11/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 4596.4600 | 4397.2000 | 4.5965 | 4.3972 | 0 |
| 13/11/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 2880.6700 | 3076.0000 | 2.8807 | 3.0760 | 0 |
| 13/11/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 4569.2400 | 4370.8600 | 4.5692 | 4.3709 | 0 |
| 13/11/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 2903.8100 | 3100.0300 | 2.9038 | 3.1000 | 0 |
| 13/11/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 4542.4600 | 4344.9700 | 4.5425 | 4.3450 | 0 |
| 13/11/2023 | R035 On 06-February-25 | | | Bond Future | 12.6935 | 12.6090 | 82.6629 | 83.0644 | 0 |
| 13/11/2023 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 3315.2300 | 3519.9600 | 3.3152 | 3.5200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 4673.4800 | 4476.7100 | 4.6735 | 4.4767 | 0 |
| 13/11/2023 | R053 On 01-February-24 | | | Bond Future | 12.6388 | 12.5521 | 96.2642 | 96.8872 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 3977.6200 | 4425.4400 | 3.9776 | 4.4254 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 2010.2900 | 1835.0400 | 2.0103 | 1.8350 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 4021.7600 | 4471.6100 | 4.0218 | 4.4716 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 1985.9100 | 1812.6900 | 1.9859 | 1.8127 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 4065.9000 | 4517.7700 | 4.0659 | 4.5178 | 0 |
| 13/11/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 1961.6200 | 1790.4200 | 1.9616 | 1.7904 | 0 |
| 13/11/2023 | R053 On 02-May-24 | | | Bond Future | 12.7562 | 12.6660 | 92.5272 | 93.1639 | 5,189 |
| 13/11/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 5199.3100 | 5618.7000 | 5.1993 | 5.6187 | 0 |
| 13/11/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 3383.4600 | 3166.1500 | 3.3835 | 3.1662 | 0 |
| 13/11/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 5240.6200 | 5661.5300 | 5.2406 | 5.6615 | 0 |
| 13/11/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 3357.2500 | 3141.4600 | 3.3573 | 3.1415 | 0 |
| 13/11/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 5282.0400 | 5704.4500 | 5.2820 | 5.7045 | 0 |
| 13/11/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 3331.2500 | 3116.9600 | 3.3313 | 3.1170 | 0 |
| 13/11/2023 | R053 On 01-August-24 | | | Bond Future | 12.8770 | 12.7832 | 94.5766 | 95.2273 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 5987.8800 | 6400.3400 | 5.9879 | 6.4003 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 4275.4100 | 4037.2300 | 4.2754 | 4.0372 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 6027.6300 | 6441.3800 | 6.0276 | 6.4414 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 4248.7000 | 4011.8100 | 4.2487 | 4.0118 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 6067.4500 | 6482.5000 | 6.0675 | 6.4825 | 0 |
| 13/11/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 4222.1600 | 3986.5700 | 4.2222 | 3.9866 | 0 |
| 13/11/2023 | R053 On 07-November-24 | | | Bond Future | 13.0100 | 12.9121 | 90.9926 | 91.6588 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 4949.5700 | 5304.9700 | 4.9496 | 5.3050 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 6459.2400 | 6148.4100 | 6.4592 | 6.1484 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 4984.0800 | 5340.8100 | 4.9841 | 5.3408 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 6424.1000 | 6114.6000 | 6.4241 | 6.1146 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 5018.6800 | 5376.7500 | 5.0187 | 5.3768 | 0 |
| 13/11/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 6389.1400 | 6080.9800 | 6.3891 | 6.0810 | 0 |
| 13/11/2023 | R053 On 06-February-25 | | | Bond Future | 13.1608 | 13.0588 | 92.8972 | 93.5770 | 0 |
| 13/11/2023 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 5324.6200 | 5686.1100 | 5.3246 | 5.6861 | 0 |
| 13/11/2023 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 6807.7600 | 6489.3900 | 6.8078 | 6.4894 | 0 |
| 13/11/2023 | R186 On 01-February-24 | | | Bond Future | 9.0962 | 9.0856 | 104.8052 | 104.8321 | 85,801 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1375.8800 | 1407.1700 | 1.3759 | 1.4072 | 0 |
| 13/11/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 358.6500 | 363.0100 | 0.3587 | 0.3630 | 0 |
| 13/11/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 1394.4500 | 1425.8000 | 1.3945 | 1.4258 | 0 |
| 13/11/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 352.1900 | 356.6100 | 0.3522 | 0.3566 | 0 |
| 13/11/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 1413.1300 | 1444.5200 | 1.4131 | 1.4445 | 0 |
| 13/11/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 345.8500 | 350.3100 | 0.3459 | 0.3503 | 0 |
| 13/11/2023 | R186 On 02-May-24 | | | Bond Future | 9.1078 | 9.0961 | 107.1218 | 107.1491 | 10,568 |
| 13/11/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 128.8300 | 136.0600 | 0.1288 | 0.1361 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2782.3600 | 2762.2400 | 2.7824 | 2.7622 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 131.3400 | 138.6800 | 0.1313 | 0.1387 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2760.7500 | 2740.7400 | 2.7608 | 2.7407 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 134.6500 | 142.1100 | 0.1347 | 0.1421 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2739.9400 | 2720.0500 | 2.7399 | 2.7201 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 1985.2200 | 2012.9800 | 1.9852 | 2.0130 | 2,030 |
| 13/11/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 544.8200 | 545.2300 | 0.5448 | 0.5452 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 3235.0900 | 3264.6700 | 3.2351 | 3.2647 | 0 |
| 13/11/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 272.0900 | 274.3200 | 0.2721 | 0.2743 | 2,030 |
| 13/11/2023 | R186 On 01-August-24 | | | Bond Future | 9.1196 | 9.1066 | 104.1862 | 104.2139 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 710.2300 | 726.7000 | 0.7102 | 0.7267 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1653.5100 | 1642.2400 | 1.6535 | 1.6422 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 719.7800 | 736.3600 | 0.7198 | 0.7364 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1641.4800 | 1630.3200 | 1.6415 | 1.6303 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 729.4000 | 746.0900 | 0.7294 | 0.7461 | 0 |
| 13/11/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1629.5200 | 1618.4700 | 1.6295 | 1.6185 | 0 |
| 13/11/2023 | R186 On 07-November-24 | | | Bond Future | 9.1166 | 9.1018 | 106.7097 | 106.7379 | 33,045 |
| 13/11/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1305.1500 | 1324.9400 | 1.3052 | 1.3249 | 0 |
| 13/11/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 1279.4400 | 1271.0100 | 1.2794 | 1.2710 | 0 |
| 13/11/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1316.7800 | 1336.6500 | 1.3168 | 1.3367 | 0 |
| 13/11/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 1271.9600 | 1263.6100 | 1.2720 | 1.2636 | 0 |
| 13/11/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1328.0300 | 1347.9700 | 1.3280 | 1.3480 | 0 |
| 13/11/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 1264.1100 | 1255.8300 | 1.2641 | 1.2558 | 0 |
| 13/11/2023 | R186 On 06-February-25 | | | Bond Future | 9.2096 | 9.1929 | 103.6335 | 103.6618 | 0 |
| 13/11/2023 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1115.0600 | 1132.5000 | 1.1151 | 1.1325 | 0 |
| 13/11/2023 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 1420.6100 | 1409.7700 | 1.4206 | 1.4098 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R202 On 01-February-24 | | | Bond Future | 255.5144 | 257.0062 | 255.5144 | 257.0062 | 5,070 |
| 13/11/2023 | R202 On 02-May-24 | | | Bond Future | 261.2240 | 262.7485 | 261.2240 | 262.7485 | 0 |
| 13/11/2023 | R202 On 01-August-24 | | | Bond Future | 261.9764 | 263.5346 | 261.9764 | 263.5346 | 0 |
| 13/11/2023 | R202 On 07-November-24 | | | Bond Future | 268.3869 | 269.9828 | 268.3869 | 269.9828 | 0 |
| 13/11/2023 | R202 On 06-February-25 | | | Bond Future | 268.8675 | 270.5000 | 268.8675 | 270.5000 | 0 |
| 13/11/2023 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2077.5400 | 3710.0300 | 2.0775 | 3.7100 | 0 |
| 13/11/2023 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | R209 On 01-February-24 | | | Bond Future | 12.2078 | 12.1367 | 64.9493 | 65.2724 | 14,543 |
| 13/11/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 1509.4200 | 1699.6800 | 1.5094 | 1.6997 | 0 |
| 13/11/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 1908.7100 | 1775.9100 | 1.9087 | 1.7759 | 0 |
| 13/11/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 1532.1000 | 1723.7800 | 1.5321 | 1.7238 | 0 |
| 13/11/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 1885.7500 | 1754.3700 | 1.8858 | 1.7544 | 0 |
| 13/11/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 1554.9500 | 1748.0400 | 1.5550 | 1.7480 | 0 |
| 13/11/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 1863.0200 | 1733.0500 | 1.8630 | 1.7331 | 0 |
| 13/11/2023 | R209 On 02-May-24 | | | Bond Future | 12.3187 | 12.2449 | 63.2319 | 63.5620 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 551.6200 | 630.1200 | 0.5516 | 0.6301 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 5975.9300 | 5724.3100 | 5.9759 | 5.7243 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 559.8900 | 639.2400 | 0.5599 | 0.6392 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 5934.2400 | 5683.4700 | 5.9342 | 5.6835 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 568.2600 | 648.4600 | 0.5683 | 0.6485 | 0 |
| 13/11/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 5892.7100 | 5642.7900 | 5.8927 | 5.6428 | 0 |
| 13/11/2023 | R209 On 01-August-24 | | | Bond Future | 12.4335 | 12.3569 | 64.6327 | 64.9700 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1694.5100 | 1836.3100 | 1.6945 | 1.8363 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 4656.9400 | 4461.4500 | 4.6569 | 4.4615 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 1711.9700 | 1854.6500 | 1.7120 | 1.8547 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 4627.6300 | 4433.0200 | 4.6276 | 4.4330 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 1729.5400 | 1873.1000 | 1.7295 | 1.8731 | 0 |
| 13/11/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 4598.4700 | 4404.7400 | 4.5985 | 4.4047 | 0 |
| 13/11/2023 | R209 On 07-November-24 | | | Bond Future | 12.5600 | 12.4803 | 63.0400 | 63.3853 | 5,128 |
| 13/11/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 2700.5300 | 2874.6500 | 2.7005 | 2.8747 | 0 |
| 13/11/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 4237.2100 | 4065.9400 | 4.2372 | 4.0659 | 0 |
| 13/11/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 2720.7800 | 2895.6400 | 2.7208 | 2.8956 | 0 |
| 13/11/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 4212.8300 | 4042.3000 | 4.2128 | 4.0423 | 0 |
| 13/11/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 2740.8500 | 2916.4500 | 2.7409 | 2.9165 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 4188.3200 | 4018.5300 | 4.1883 | 4.0185 | 0 |
| 13/11/2023 | R209 On 06-February-25 | | | Bond Future | 12.7070 | 12.6242 | 64.3616 | 64.7139 | 0 |
| 13/11/2023 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 3115.6000 | 3299.0100 | 3.1156 | 3.2990 | 0 |
| 13/11/2023 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 4261.9700 | 4093.0300 | 4.2620 | 4.0930 | 0 |
| 13/11/2023 | R210 On 01-February-24 | | | Bond Future | 230.3370 | 230.0167 | 230.3370 | 230.0167 | 501 |
| 13/11/2023 | R210 On 02-May-24 | | | Bond Future | 232.2263 | 231.8984 | 232.2263 | 231.8984 | 0 |
| 13/11/2023 | R210 On 01-August-24 | | | Bond Future | 237.4263 | 237.0905 | 237.4263 | 237.0905 | 0 |
| 13/11/2023 | R210 On 07-November-24 | | | Bond Future | 239.8941 | 239.5507 | 239.8941 | 239.5507 | 0 |
| 13/11/2023 | R210 On 06-February-25 | | | Bond Future | 244.9936 | 244.6416 | 244.9936 | 244.6416 | 0 |
| 13/11/2023 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5383.5500 | 5031.5600 | 5.3836 | 5.0316 | 0 |
| 13/11/2023 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | R213 On 01-February-24 | | | Bond Future | 11.1100 | 11.0538 | 83.3119 | 83.5477 | 29,778 |
| 13/11/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 3093.0100 | 3292.4800 | 3.0930 | 3.2925 | 0 |
| 13/11/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 672.6500 | 636.3900 | 0.6727 | 0.6364 | 0 |
| 13/11/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 3123.5200 | 3323.5700 | 3.1235 | 3.3236 | 0 |
| 13/11/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 662.9300 | 627.2500 | 0.6629 | 0.6273 | 0 |
| 13/11/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 3154.2500 | 3354.8800 | 3.1543 | 3.3549 | 0 |
| 13/11/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 653.4600 | 618.3600 | 0.6535 | 0.6184 | 0 |
| 13/11/2023 | R213 On 02-May-24 | | | Bond Future | 11.2087 | 11.1497 | 81.5947 | 81.8355 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 745.9500 | 821.8900 | 0.7460 | 0.8219 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 4645.2700 | 4480.4100 | 4.6453 | 4.4804 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 756.1100 | 832.7500 | 0.7561 | 0.8328 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 4612.2000 | 4448.0400 | 4.6122 | 4.4480 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 766.5500 | 843.8900 | 0.7666 | 0.8439 | 0 |
| 13/11/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 4579.4300 | 4415.9700 | 4.5794 | 4.4160 | 0 |
| 13/11/2023 | R213 On 01-August-24 | | | Bond Future | 11.3118 | 11.2499 | 83.4026 | 83.6486 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 1758.9400 | 1874.2600 | 1.7589 | 1.8743 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 3575.9400 | 3445.2900 | 3.5759 | 3.4453 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 1775.8900 | 1891.8600 | 1.7759 | 1.8919 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 3552.1200 | 3422.1200 | 3.5521 | 3.4221 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 1792.9300 | 1909.5500 | 1.7929 | 1.9096 | 0 |
| 13/11/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 3528.4200 | 3399.0700 | 3.5284 | 3.3991 | 0 |
| 13/11/2023 | R213 On 07-November-24 | | | Bond Future | 11.4342 | 11.3688 | 81.8596 | 82.1114 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 2387.7200 | 2518.9300 | 2.3877 | 2.5189 | 0 |
| 13/11/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 3255.3800 | 3134.7800 | 3.2554 | 3.1348 | 0 |
| 13/11/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 2406.9400 | 2538.7200 | 2.4069 | 2.5387 | 0 |
| 13/11/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 3235.6400 | 3115.6100 | 3.2356 | 3.1156 | 0 |
| 13/11/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 2426.5500 | 2558.9100 | 2.4266 | 2.5589 | 0 |
| 13/11/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 3216.3200 | 3096.8700 | 3.2163 | 3.0969 | 0 |
| 13/11/2023 | R213 On 06-February-25 | | | Bond Future | 11.5952 | 11.5263 | 83.5781 | 83.8348 | 0 |
| 13/11/2023 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 2620.4600 | 2753.0700 | 2.6205 | 2.7531 | 0 |
| 13/11/2023 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 3538.9500 | 3414.8600 | 3.5390 | 3.4149 | 0 |
| 13/11/2023 | R214 On 01-February-24 | | | Bond Future | 12.4762 | 12.3948 | 61.0197 | 61.3979 | 14,140 |
| 13/11/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1042.7300 | 1219.7500 | 1.0427 | 1.2198 | 0 |
| 13/11/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 2629.8900 | 2428.7100 | 2.6299 | 2.4287 | 0 |
| 13/11/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1061.3300 | 1240.1200 | 1.0613 | 1.2401 | 0 |
| 13/11/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 2600.3100 | 2400.9000 | 2.6003 | 2.4009 | 0 |
| 13/11/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1080.1200 | 1260.6900 | 1.0801 | 1.2607 | 0 |
| 13/11/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 2570.9700 | 2373.3400 | 2.5710 | 2.3733 | 0 |
| 13/11/2023 | R214 On 02-May-24 | | | Bond Future | 12.5818 | 12.4976 | 59.0638 | 59.4504 | 10,172 |
| 13/11/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 592.7300 | 686.2300 | 0.5927 | 0.6862 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 6085.3000 | 5792.2800 | 6.0853 | 5.7923 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 601.6200 | 696.1300 | 0.6016 | 0.6961 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 6041.7500 | 5749.7400 | 6.0418 | 5.7497 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 610.6200 | 706.1400 | 0.6106 | 0.7061 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 5998.3700 | 5707.3700 | 5.9984 | 5.7074 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 1529.6500 | 1702.8000 | 1.5297 | 1.7028 | 10,000 |
| 13/11/2023 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 3698.2700 | 3484.9000 | 3.6983 | 3.4849 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 1567.5900 | 1743.2400 | 1.5676 | 1.7432 | 7,110 |
| 13/11/2023 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 3639.7000 | 3428.8300 | 3.6397 | 3.4288 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 3286.3100 | 3544.6900 | 3.2863 | 3.5447 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 1994.4800 | 1866.3400 | 1.9945 | 1.8663 | 17,110 |
| 13/11/2023 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 5197.1300 | 5507.2000 | 5.1971 | 5.5072 | 0 |
| 13/11/2023 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 1152.8600 | 1076.4100 | 1.1529 | 1.0764 | 17,110 |
| 13/11/2023 | R214 On 01-August-24 | | | Bond Future | 12.6902 | 12.6029 | 60.3724 | 60.7674 | 0 |
| 13/11/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1984.9700 | 2163.0200 | 1.9850 | 2.1630 | 0 |
| 13/11/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 4450.3800 | 4233.4700 | 4.4504 | 4.2335 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2004.2300 | 2183.3000 | 2.0042 | 2.1833 | 0 |
| 13/11/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 4421.6400 | 4205.7500 | 4.4216 | 4.2058 | 0 |
| 13/11/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2023.5800 | 2203.6700 | 2.0236 | 2.2037 | 0 |
| 13/11/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 4393.0500 | 4178.1800 | 4.3931 | 4.1782 | 0 |
| 13/11/2023 | R214 On 07-November-24 | | | Bond Future | 12.8129 | 12.7222 | 58.5257 | 58.9301 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 3037.0200 | 3251.8900 | 3.0370 | 3.2519 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 3993.4600 | 3803.9100 | 3.9935 | 3.8039 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 3059.0400 | 3274.7700 | 3.0590 | 3.2748 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 3970.0100 | 3781.3200 | 3.9700 | 3.7813 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 3081.1400 | 3297.7200 | 3.0811 | 3.2977 | 0 |
| 13/11/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 3946.6800 | 3758.8400 | 3.9467 | 3.7588 | 0 |
| 13/11/2023 | R214 On 06-February-25 | | | Bond Future | 12.9560 | 12.8618 | 59.7529 | 60.1655 | 0 |
| 13/11/2023 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 3270.3800 | 3487.0200 | 3.2704 | 3.4870 | 0 |
| 13/11/2023 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 4358.1300 | 4162.1300 | 4.3581 | 4.1621 | 0 |
| 13/11/2023 | R248 On 01-February-24 | | | Bond Future | 12.6063 | 12.5299 | 74.8538 | 75.2822 | 246,747 |
| 13/11/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 209.7200 | 271.4200 | 0.2097 | 0.2714 | 1,000 |
| 13/11/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 6895.6600 | 6528.8900 | 6.8957 | 6.5289 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 997.8700 | 1174.1000 | 0.9979 | 1.1741 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 3687.6900 | 3435.4500 | 3.6877 | 3.4355 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 1017.4100 | 1195.6900 | 1.0174 | 1.1957 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 3647.6600 | 3397.4700 | 3.6477 | 3.3975 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 1037.1900 | 1217.5000 | 1.0372 | 1.2175 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 3607.9500 | 3359.7900 | 3.6080 | 3.3598 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 1338.6100 | 1547.3900 | 1.3386 | 1.5474 | 100 |
| 13/11/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 3085.3600 | 2865.6700 | 3.0854 | 2.8657 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 3823.6800 | 4163.2900 | 3.8237 | 4.1633 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 1159.9600 | 1071.1000 | 1.1600 | 1.0711 | 1,100 |
| 13/11/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 4862.8000 | 5229.6300 | 4.8628 | 5.2296 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 817.1600 | 755.5200 | 0.8172 | 0.7555 | 1,000 |
| 13/11/2023 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 7020.2400 | 7420.4700 | 7.0202 | 7.4205 | 0 |
| 13/11/2023 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 404.2600 | 376.0200 | 0.4043 | 0.3760 | 1,100 |
| 13/11/2023 | R248 On 02-May-24 | | | Bond Future | 12.7173 | 12.6381 | 72.0597 | 72.4977 | 12,631 |
| 13/11/2023 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 553.4100 | 640.7600 | 0.5534 | 0.6408 | 1,500 |
| 13/11/2023 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 8510.0500 | 8159.4800 | 8.5101 | 8.1595 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 608.3500 | 702.0200 | 0.6084 | 0.7020 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 8169.0100 | 7824.7600 | 8.1690 | 7.8248 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 617.8900 | 712.6300 | 0.6179 | 0.7126 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 8112.8900 | 7769.7100 | 8.1129 | 7.7697 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 627.5400 | 723.3700 | 0.6275 | 0.7234 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 8056.9800 | 7714.8900 | 8.0570 | 7.7149 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 2294.6400 | 2514.7600 | 2.2946 | 2.5148 | 1,500 |
| 13/11/2023 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 4077.9000 | 3860.1000 | 4.0779 | 3.8601 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 4588.2200 | 4897.6700 | 4.5882 | 4.8977 | 0 |
| 13/11/2023 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 2228.0100 | 2099.5400 | 2.2280 | 2.0995 | 1,500 |
| 13/11/2023 | R248 On 01-August-24 | | | Bond Future | 12.8315 | 12.7492 | 73.6562 | 74.1036 | 13,000 |
| 13/11/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2430.1200 | 2633.4100 | 2.4301 | 2.6334 | 0 |
| 13/11/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 5412.7000 | 5168.5600 | 5.4127 | 5.1686 | 0 |
| 13/11/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2453.5500 | 2657.9800 | 2.4536 | 2.6580 | 0 |
| 13/11/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 5377.9500 | 5134.9500 | 5.3780 | 5.1350 | 0 |
| 13/11/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2477.0800 | 2682.6700 | 2.4771 | 2.6827 | 0 |
| 13/11/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 5343.3800 | 5101.5400 | 5.3434 | 5.1015 | 0 |
| 13/11/2023 | R248 On 07-November-24 | | | Bond Future | 12.9607 | 12.8749 | 70.9856 | 71.4437 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 3881.3600 | 4130.0800 | 3.8814 | 4.1301 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 4853.2000 | 4643.7400 | 4.8532 | 4.6437 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 3908.7100 | 4158.3700 | 3.9087 | 4.1584 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 4826.1200 | 4617.6000 | 4.8261 | 4.6176 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 3935.8500 | 4186.4500 | 3.9359 | 4.1865 | 0 |
| 13/11/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 4798.9100 | 4591.3300 | 4.7989 | 4.5913 | 0 |
| 13/11/2023 | R248 On 06-February-25 | | | Bond Future | 13.1108 | 13.0215 | 72.4732 | 72.9406 | 0 |
| 13/11/2023 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 3598.4000 | 3830.9800 | 3.5984 | 3.8310 | 0 |
| 13/11/2023 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 5741.6100 | 5506.7600 | 5.7416 | 5.5068 | 0 |
| 13/11/2023 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 13/11/2023 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |