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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
24/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	2025 On 01-February-24			Bond Future	175.0881	175.2020	175.0881	175.2020	12,060
24/11/2023	2025 On 02-May-24			Bond Future	178.9987	179.1145	178.9987	179.1145	0
24/11/2023	2025 On 01-August-24			Bond Future	181.1161	181.2458	181.1161	181.2458	0
24/11/2023	2025 On 07-November-24			Bond Future	185.4227	185.6500	185.4227	185.6500	75
24/11/2023	2029 On 01-February-24			Bond Future	127.5514	127.7582	127.5514	127.7582	7,360
24/11/2023	2029 On 02-May-24			Bond Future	129.0253	129.2363	129.0253	129.2363	0
24/11/2023	2029 On 01-August-24			Bond Future	131.8849	132.1088	131.8849	132.1088	0
24/11/2023	2029 On 07-November-24			Bond Future	133.6102	133.9079	133.6102	133.9079	66
24/11/2023	2029 On 06-February-25			Bond Future	136.4409	136.7633	136.4409	136.7633	0
24/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4040.8900	4363.2800	4.0409	4.3633	0
24/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/11/2023	2030 On 01-February-24			Bond Future	10.2406	10.1608	90.2862	90.6152	69,437
24/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	291.0200	409.4500	0.2910	0.4095	400
24/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3105.4200	2894.8000	3.1054	2.8948	0
24/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	649.3900	835.7400	0.6494	0.8357	500
24/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2107.2800	1964.5800	2.1073	1.9646	0
24/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	709.6300	903.7000	0.7096	0.9037	1,360
24/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1999.7000	1864.7200	1.9997	1.8647	0
24/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	823.3600	1030.1700	0.8234	1.0302	500
24/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1820.6600	1698.4200	1.8207	1.6984	0
24/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	949.0900	1168.0900	0.9491	1.1681	400
24/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1654.7900	1544.7400	1.6548	1.5447	0
24/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1125.8000	1359.5600	1.1258	1.3596	200
24/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1458.2900	1363.0000	1.4583	1.3630	0
24/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1652.0900	1916.6600	1.6521	1.9167	500
24/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1039.4700	974.9900	1.0395	0.9750	0
24/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3451.1300	3757.8300	3.4511	3.7578	0
24/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	391.0200	368.6700	0.3910	0.3687	700
24/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4502.6200	4818.1900	4.5026	4.8182	0
24/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	230.8000	217.3200	0.2308	0.2173	1,360
24/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4641.9000	4958.4200	4.6419	4.9584	0
24/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	215.2700	202.7400	0.2153	0.2027	0
24/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4676.7700	4993.5800	4.6768	4.9936	0
24/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	211.5000	199.2600	0.2115	0.1993	0
24/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4711.7600	5028.7900	4.7118	5.0288	0
24/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	207.8600	195.8400	0.2079	0.1958	0
24/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6061.9000	6384.9000	6.0619	6.3849	0
24/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	106.3100	100.2600	0.1063	0.1003	200
24/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6421.4500	6745.4100	6.4215	6.7454	0
24/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	88.9900	83.9000	0.0890	0.0839	500
24/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6457.4600	6781.5000	6.4575	6.7815	0
24/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	87.4300	82.4200	0.0874	0.0824	500
24/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7322.4200	7644.8600	7.3224	7.6449	0
24/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	57.0100	50.4000	0.0570	0.0504	400
24/11/2023	2030 On 02-May-24			Bond Future	10.3126	10.2286	92.2810	92.6169	19,773

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	925.9400	1042.6200	0.9259	1.0426	1,000
24/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3574.1600	3354.9800	3.5742	3.3550	0
24/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1122.5200	1255.0400	1.1225	1.2550	0
24/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3153.6200	2950.2800	3.1536	2.9503	0
24/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1136.8300	1270.4300	1.1368	1.2704	0
24/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3126.9700	2924.7100	3.1270	2.9247	0
24/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1151.4800	1286.1700	1.1515	1.2862	0
24/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3100.6800	2899.5100	3.1007	2.8995	0
24/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1705.4600	1876.3100	1.7055	1.8763	1,000
24/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2316.3000	2151.2900	2.3163	2.1513	0
24/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2714.0200	2933.0800	2.7140	2.9331	500
24/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1499.3400	1382.5400	1.4993	1.3825	0
24/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3225.3000	3462.7400	3.2253	3.4627	1,080
24/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1231.1800	1132.7600	1.2312	1.1328	0
24/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4059.1200	4318.1500	4.0591	4.3182	500
24/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	911.7400	834.9100	0.9117	0.8349	0
24/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6597.3900	6895.9800	6.5974	6.8960	0
24/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	392.4700	355.2000	0.3925	0.3552	1,000
24/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8027.1900	8339.0500	8.0272	8.3391	0
24/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	237.0300	213.0300	0.2370	0.2130	1,080
24/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10547.9500	10875.3900	10.5480	10.8754	0
24/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	72.9300	64.5100	0.0729	0.0645	500
24/11/2023	2030 On 01-August-24			Bond Future	10.3965	10.3059	90.2988	90.6478	0
24/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2385.5600	2574.2800	2.3856	2.5743	0
24/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2487.4900	2327.1800	2.4875	2.3272	0
24/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2405.8700	2595.4600	2.4059	2.5955	0
24/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2469.3100	2309.8700	2.4693	2.3099	0
24/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2426.5700	2617.0400	2.4266	2.6170	0
24/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2451.5300	2292.9700	2.4515	2.2930	0
24/11/2023	2030 On 07-November-24			Bond Future	10.4903	10.3808	92.4217	92.8274	1,652
24/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3231.6400	3523.5300	3.2316	3.5235	0
24/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2313.8700	2200.0200	2.3139	2.2000	0
24/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3253.8200	3546.4600	3.2538	3.5465	0
24/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2299.5400	2186.4400	2.2995	2.1864	0

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24/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3276.0400	3569.4500	3.2760	3.5695	0
24/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2285.2800	2172.9500	2.2853	2.1730	0
24/11/2023	2030 On 06-February-25			Bond Future	10.6124	10.4925	90.3455	90.7724	0
24/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3077.3600	3292.9300	3.0774	3.2929	0
24/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2837.9000	2626.6100	2.8379	2.6266	0
24/11/2023	2032 On 01-February-24			Bond Future	11.1409	11.0417	87.6633	88.1339	86,721
24/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	70.4500	126.4800	0.0705	0.1265	1,200
24/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5644.9200	5230.3400	5.6449	5.2303	0
24/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	488.7000	661.0700	0.4887	0.6611	500
24/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3146.6600	2848.4200	3.1467	2.8484	0
24/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	743.0800	954.4000	0.7431	0.9544	1,200
24/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2569.3700	2310.0800	2.5694	2.3101	0
24/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	777.7400	993.7000	0.7777	0.9937	200
24/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2506.8700	2252.2200	2.5069	2.2522	0
24/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1006.1600	1248.5300	1.0062	1.2485	8,500
24/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2155.2500	1927.0100	2.1553	1.9270	0
24/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1436.8200	1718.2500	1.4368	1.7183	500
24/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1677.8300	1488.6500	1.6778	1.4887	0
24/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2090.7500	2415.4800	2.0908	2.4155	0
24/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	1202.4800	1056.6000	1.2025	1.0566	17,000
24/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	2779.8500	3137.6600	2.7799	3.1377	0
24/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	873.5400	760.7400	0.8735	0.7607	8,500
24/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3465.8400	3847.7900	3.4658	3.8478	0
24/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	648.0100	559.3500	0.6480	0.5594	200
24/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3752.7100	4142.9900	3.7527	4.1430	0
24/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	573.9500	493.6200	0.5740	0.4936	0
24/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3789.1000	4180.2100	3.7891	4.1802	0
24/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	565.3700	485.8700	0.5654	0.4859	0
24/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3825.4800	4217.6100	3.8255	4.2176	0
24/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	556.8100	478.3300	0.5568	0.4783	0
24/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4381.4100	4786.7600	4.3814	4.7868	0
24/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	442.5500	377.2900	0.4426	0.3773	0
24/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6320.8700	6757.8300	6.3209	6.7578	0
24/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	199.6300	165.9800	0.1996	0.1660	200

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24/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6798.0700	7239.9900	6.7981	7.2400	0
24/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	164.6200	135.9300	0.1646	0.1359	1,200
24/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7237.0400	7682.8900	7.2370	7.6829	0
24/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	137.9300	113.1700	0.1379	0.1132	500
24/11/2023	2032 On 02-May-24			Bond Future	11.2380	11.1343	85.4381	85.9188	60,260
24/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	866.4300	1035.1600	0.8664	1.0352	1,000
24/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5050.0900	4738.1100	5.0501	4.7381	0
24/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1106.0200	1305.0500	1.1060	1.3051	0
24/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4410.5300	4128.8500	4.4105	4.1289	0
24/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1120.4700	1321.6800	1.1205	1.3217	0
24/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4376.4600	4096.9600	4.3765	4.0970	0
24/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1135.0400	1338.6400	1.1350	1.3386	0
24/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4342.5600	4065.4500	4.3426	4.0655	0
24/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1149.7400	1355.5300	1.1497	1.3555	500
24/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	4308.8100	4033.8900	4.3088	4.0339	0
24/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1179.7300	1390.1300	1.1797	1.3901	500
24/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4242.0200	3971.7100	4.2420	3.9717	0
24/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1272.3400	1496.4600	1.2723	1.4965	1,550
24/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4045.1100	3788.5200	4.0451	3.7885	0
24/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1640.4100	1910.3000	1.6404	1.9103	1,000
24/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3409.5400	3198.7200	3.4095	3.1987	0
24/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2121.2900	2434.4200	2.1213	2.4344	500
24/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2808.2300	2640.6500	2.8082	2.6407	0
24/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2402.2300	2734.7600	2.4022	2.7348	0
24/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2531.5300	2383.3500	2.5315	2.3834	500
24/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2754.8700	3107.6100	2.7549	3.1076	1,550
24/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2239.5500	2111.5800	2.2396	2.1116	0
24/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4067.8200	4474.1700	4.0678	4.4742	0
24/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1478.8200	1404.4600	1.4788	1.4045	500
24/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7773.7800	8237.5500	7.7738	8.2376	0
24/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	530.8700	513.9300	0.5309	0.5139	1,000
24/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8788.5800	9237.7000	8.7886	9.2377	0
24/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	406.3800	374.7900	0.4064	0.3748	500
24/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9397.9300	9845.4500	9.3979	9.8455	0

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24/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	334.7900	301.6000	0.3348	0.3016	1,550
24/11/2023	2032 On 01-August-24			Bond Future	11.3445	11.2346	87.3110	87.8077	0
24/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2517.4500	2766.7700	2.5175	2.7668	0
24/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3490.8500	3243.4900	3.4909	3.2435	0
24/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2539.8200	2790.3700	2.5398	2.7904	0
24/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3467.5100	3221.3800	3.4675	3.2214	0
24/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2561.9900	2813.7800	2.5620	2.8138	0
24/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3444.0000	3199.1100	3.4440	3.1991	0
24/11/2023	2032 On 07-November-24			Bond Future	11.4717	11.3457	85.1967	85.7508	1,345
24/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3183.8600	3510.1700	3.1839	3.5102	0
24/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3191.3000	2963.5700	3.1913	2.9636	0
24/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3207.9500	3535.1200	3.2080	3.5351	0
24/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3171.6000	2944.7300	3.1716	2.9447	0
24/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3231.7900	3560.4800	3.2318	3.5605	0
24/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3151.6900	2926.3400	3.1517	2.9263	0
24/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3603.0100	3948.7400	3.6030	3.9487	1,615
24/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2870.0400	2661.7300	2.8700	2.6617	0
24/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8721.2200	9198.7800	8.7212	9.1988	0
24/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	949.9200	873.4400	0.9499	0.8734	1,615
24/11/2023	2032 On 06-February-25			Bond Future	11.6187	11.4837	86.9773	87.5546	0
24/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3731.2100	4103.4200	3.7312	4.1034	0
24/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3301.7100	3096.5900	3.3017	3.0966	0
24/11/2023	2033 On 01-February-24			Bond Future	122.0849	122.6004	122.0849	122.6004	8,079
24/11/2023	2033 On 02-May-24			Bond Future	123.3402	123.8669	123.3402	123.8669	0
24/11/2023	2033 On 01-August-24			Bond Future	126.0740	126.6202	126.0740	126.6202	0
24/11/2023	2033 On 07-November-24			Bond Future	127.5629	128.1876	127.5629	128.1876	0
24/11/2023	2033 On 06-February-25			Bond Future	130.2656	130.9211	130.2656	130.9211	0
24/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5325.5900	5981.1000	5.3256	5.9811	0
24/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	2037 On 01-February-24			Bond Future	12.1628	12.0697	76.5229	77.0184	138,945
24/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1702.6200	1968.4200	1.7026	1.9684	2,500
24/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2089.8800	1860.1000	2.0899	1.8601	0
24/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2337.7300	2650.4400	2.3377	2.6504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1563.0500	1380.1800	1.5631	1.3802	0
24/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2368.8200	2683.5400	2.3688	2.6835	0
24/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1541.9400	1361.0800	1.5419	1.3611	0
24/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2400.1100	2716.8100	2.4001	2.7168	0
24/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1521.0800	1342.2000	1.5211	1.3422	0
24/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4555.1300	4965.8700	4.5551	4.9659	0
24/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	641.5700	556.7300	0.6416	0.5567	2,500
24/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8714.9200	9191.1300	8.7149	9.1911	0
24/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	131.7200	112.3500	0.1317	0.1124	2,500
24/11/2023	2037 On 02-May-24			Bond Future	12.2775	12.1809	78.2136	78.7197	0
24/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1015.7300	1154.6200	1.0157	1.1546	0
24/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5628.4000	5261.2500	5.6284	5.2613	0
24/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1030.9200	1171.2600	1.0309	1.1713	0
24/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5586.8400	5221.1400	5.5868	5.2211	0
24/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1046.2500	1188.0600	1.0463	1.1881	0
24/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5545.4700	5181.2400	5.5455	5.1812	0
24/11/2023	2037 On 01-August-24			Bond Future	12.4030	12.3015	75.6725	76.1946	0
24/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2771.8000	3006.1700	2.7718	3.0062	0
24/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4398.8100	4111.0900	4.3988	4.1111	0
24/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2796.1800	3031.8200	2.7962	3.0318	0
24/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4370.4200	4083.9700	4.3704	4.0840	0
24/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2820.6800	3057.5700	2.8207	3.0576	1,383
24/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4342.2000	4057.0000	4.3422	4.0570	0
24/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5945.7800	6294.6900	5.9458	6.2947	0
24/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2163.2300	1990.0500	2.1632	1.9901	1,383
24/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8178.5800	8579.5000	8.1786	8.5795	0
24/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1404.5900	1283.4200	1.4046	1.2834	1,383
24/11/2023	2037 On 07-November-24			Bond Future	12.5386	12.4247	77.4506	78.0261	9,101
24/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4297.2100	4621.3900	4.2972	4.6214	0
24/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4139.9100	3888.6000	4.1399	3.8886	0
24/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4324.2200	4649.4900	4.3242	4.6495	0
24/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4116.8700	3866.6500	4.1169	3.8667	0
24/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4351.6100	4677.9500	4.3516	4.6780	0
24/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4094.2500	3845.1000	4.0943	3.8451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2037 On 06-February-25			Bond Future	12.6890	12.5681	74.8091	75.4071	0
24/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4735.8700	5042.3300	4.7359	5.0423	0
24/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4387.5000	4095.9000	4.3875	4.0959	0
24/11/2023	2038 On 01-February-24			Bond Future	130.6968	131.5470	130.6968	131.5470	3,549
24/11/2023	2038 On 02-May-24			Bond Future	133.6160	134.4847	133.6160	134.4847	1,706
24/11/2023	2038 On 01-August-24			Bond Future	134.4960	135.3925	134.4960	135.3925	0
24/11/2023	2038 On 07-November-24			Bond Future	137.6934	138.6820	137.6934	138.6820	0
24/11/2023	2038 On 06-February-25			Bond Future	138.4783	139.5067	138.4783	139.5067	0
24/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3248.2600	4276.7400	3.2483	4.2767	0
24/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	2040 On 01-February-24			Bond Future	12.4098	12.3066	76.6781	77.2588	128,679
24/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1714.4100	2017.2500	1.7144	2.0173	1,000
24/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2332.4500	2054.5700	2.3325	2.0546	0
24/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1797.2000	2107.9000	1.7972	2.1079	0
24/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2245.5600	1975.5400	2.2456	1.9755	0
24/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1825.3300	2138.6300	1.8253	2.1386	0
24/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2217.2600	1949.8400	2.2173	1.9498	0
24/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1853.5600	2169.4400	1.8536	2.1694	0
24/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2189.1200	1924.2800	2.1891	1.9243	0
24/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3706.3800	4143.5500	3.7064	4.1436	1,000
24/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1038.9400	895.3900	1.0389	0.8954	0
24/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7902.4700	8447.1500	7.9025	8.4472	0
24/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	231.0600	195.0200	0.2311	0.1950	1,000
24/11/2023	2040 On 02-May-24			Bond Future	12.5268	12.4198	78.3723	78.9654	0
24/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	968.3400	1122.0400	0.9683	1.1220	0
24/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6351.1500	5911.7000	6.3512	5.9117	0
24/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	983.4300	1138.6500	0.9834	1.1387	0
24/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6305.0500	5867.1200	6.3051	5.8671	0
24/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	998.6800	1155.5900	0.9987	1.1556	0
24/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6259.1900	5822.9500	6.2592	5.8230	0
24/11/2023	2040 On 01-August-24			Bond Future	12.6543	12.5421	75.5842	76.1953	0
24/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2914.2700	3189.6300	2.9143	3.1896	0
24/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4756.9900	4421.2500	4.7570	4.4213	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2940.1800	3216.5200	2.9402	3.2165	0
24/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4726.7700	4392.0100	4.7268	4.3920	0
24/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2965.9500	3243.7600	2.9660	3.2438	0
24/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4696.4800	4363.1900	4.6965	4.3632	0
24/11/2023	2040 On 07-November-24			Bond Future	12.7916	12.6670	77.3600	78.0267	8,625
24/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4486.5200	4835.0500	4.4865	4.8351	0
24/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4230.1100	3911.9300	4.2301	3.9119	0
24/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4515.5900	4865.4100	4.5156	4.8654	0
24/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4206.3700	3889.4800	4.2064	3.8895	0
24/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4544.7200	4895.8400	4.5447	4.8958	0
24/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4182.7500	3867.1600	4.1828	3.8672	0
24/11/2023	2040 On 06-February-25			Bond Future	12.9423	12.8105	74.4656	75.1567	0
24/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4751.1400	5100.3100	4.7511	5.1003	0
24/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4710.9600	4368.9700	4.7110	4.3690	0
24/11/2023	2044 On 01-February-24			Bond Future	12.4716	12.3531	72.9593	73.6311	101,666
24/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1495.7700	1817.9000	1.4958	1.8179	0
24/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2644.6500	2294.9200	2.6447	2.2949	0
24/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1521.2900	1846.5200	1.5213	1.8465	0
24/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2612.4600	2265.8300	2.6125	2.2658	0
24/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1546.9100	1875.2400	1.5469	1.8752	0
24/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2580.4500	2236.9200	2.5805	2.2369	0
24/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3875.8600	4388.0600	3.8759	4.3881	0
24/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1002.7200	843.0600	1.0027	0.8431	15,000
24/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4867.6300	5422.6600	4.8676	5.4227	0
24/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	701.4100	584.5800	0.7014	0.5846	5,000
24/11/2023	2044 On 02-May-24			Bond Future	12.5842	12.4613	74.5713	75.2576	27
24/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	969.5300	1147.0200	0.9695	1.1470	0
24/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6471.1200	5962.3100	6.4711	5.9623	0
24/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	984.6500	1164.0900	0.9847	1.1641	0
24/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6423.7200	5916.8600	6.4237	5.9169	0
24/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	999.9200	1181.3300	0.9999	1.1813	0
24/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6376.5500	5871.6600	6.3766	5.8717	0
24/11/2023	2044 On 01-August-24			Bond Future	12.7065	12.5779	71.8249	72.5311	0
24/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2722.5400	3029.4000	2.7225	3.0294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5109.5300	4710.2700	5.1095	4.7103	0
24/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2747.4900	3055.8400	2.7475	3.0558	0
24/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	5077.0100	4679.2400	5.0770	4.6792	0
24/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2772.5600	3082.6300	2.7726	3.0826	0
24/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	5044.6700	4648.6200	5.0447	4.6486	0
24/11/2023	2044 On 07-November-24			Bond Future	12.8377	12.6966	73.5124	74.2744	0
24/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4589.1000	4994.1200	4.5891	4.9941	0
24/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4256.8500	3899.9300	4.2569	3.8999	0
24/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4618.1300	5024.6200	4.6181	5.0246	0
24/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4232.8100	3877.3600	4.2328	3.8774	0
24/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4647.5200	5055.1900	4.6475	5.0552	0
24/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4209.2000	3854.9300	4.2092	3.8549	0
24/11/2023	2044 On 06-February-25			Bond Future	12.9811	12.8324	70.6627	71.4506	0
24/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4910.6500	5321.4100	4.9107	5.3214	0
24/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4707.0900	4329.9500	4.7071	4.3300	0
24/11/2023	2046 On 01-February-24			Bond Future	114.7854	115.7766	114.7854	115.7766	11,904
24/11/2023	2046 On 02-May-24			Bond Future	115.1885	116.2016	115.1885	116.2016	4,626
24/11/2023	2046 On 01-August-24			Bond Future	117.7412	118.7839	117.7412	118.7839	0
24/11/2023	2046 On 07-November-24			Bond Future	118.3234	119.4525	118.3234	119.4525	0
24/11/2023	2046 On 06-February-25			Bond Future	120.8281	121.9976	120.8281	121.9976	0
24/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6818.1400	7987.6200	6.8181	7.9876	0
24/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	2050 On 01-February-24			Bond Future	115.9193	115.3317	115.9193	115.3317	10,813
24/11/2023	2050 On 02-May-24			Bond Future	118.5083	117.9073	118.5083	117.9073	3,316
24/11/2023	2050 On 01-August-24			Bond Future	118.8166	118.2095	118.8166	118.2095	0
24/11/2023	2050 On 07-November-24			Bond Future	121.6412	121.0817	121.6412	121.0817	0
24/11/2023	2050 On 06-February-25			Bond Future	121.8413	121.2863	121.8413	121.2863	0
24/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	6241.3200	5686.3000	6.2413	5.6863	0
24/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	AL37 On 01-February-24			Index Future	932.9190	934.8870	932.9190	934.8870	0
24/11/2023	AL37 On 02-May-24			Index Future	953.5300	955.5390	953.5300	955.5390	0
24/11/2023	AL37 On 01-August-24			Index Future	974.4470	976.5600	974.4470	976.5600	0
24/11/2023	AL37 On 07-November-24			Index Future	997.3960	1000.0650	997.3960	1,000.0650	0
24/11/2023	AL37 On 06-February-25			Index Future	1018.3380	1021.2010	1018.3380	1,021.2010	0
24/11/2023	AL7T On 01-February-24			Index Future	1065.3610	1071.6480	1065.3610	1,071.6480	0
24/11/2023	AL7T On 02-May-24			Index Future	1088.8990	1095.3220	1088.8990	1,095.3220	0
24/11/2023	AL7T On 01-August-24			Index Future	1112.7850	1119.4180	1112.7850	1,119.4180	0
24/11/2023	AL7T On 07-November-24			Index Future	1138.9920	1146.3610	1138.9920	1,146.3610	0
24/11/2023	AL7T On 06-February-25			Index Future	1162.9070	1170.5900	1162.9070	1,170.5900	0
24/11/2023	ALBI On 01-February-24			Index Future	930.2880	935.4290	930.2880	935.4290	100
24/11/2023	ALBI On 02-May-24			Index Future	950.8420	956.0940	950.8420	956.0940	0
24/11/2023	ALBI On 01-August-24			Index Future	971.7000	977.1280	971.7000	977.1280	0
24/11/2023	ALBI On 07-November-24			Index Future	994.5840	1000.6460	994.5840	1,000.6460	0
24/11/2023	ALBI On 06-February-25			Index Future	1015.4670	1021.7950	1015.4670	1,021.7950	0
24/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	ES33 On 01-February-24			Bond Future	12.6588	12.5605	74.7318	75.1636	0
24/11/2023	ES33 On 02-May-24			Bond Future	12.8042	12.7016	72.6021	73.0433	0
24/11/2023	ES33 On 01-August-24			Bond Future	12.9593	12.8511	74.2105	74.6660	0
24/11/2023	ES33 On 07-November-24			Bond Future	13.1445	13.0216	72.1700	72.6750	0
24/11/2023	ES33 On 06-February-25			Bond Future	13.3496	13.2184	73.6934	74.2189	0
24/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	487.3200	0.0000	0.4873	0
24/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	38.2300	0.0000	0.0382	0.0000	0
24/11/2023	ES42 On 01-February-24			Bond Future	13.1437	13.0305	70.5277	71.1018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	ES42 On 02-May-24			Bond Future	13.2817	13.1638	67.8404	68.4271	0
24/11/2023	ES42 On 01-August-24			Bond Future	13.4250	13.3015	69.3426	69.9466	0
24/11/2023	ES42 On 07-November-24			Bond Future	13.5919	13.4552	66.7210	67.3762	0
24/11/2023	ES42 On 06-February-25			Bond Future	13.7672	13.6228	68.1263	68.8043	0
24/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	410.8400	0.0000	0.4108	0
24/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	267.2300	0.0000	0.2672	0.0000	0
24/11/2023	GOVI On 01-February-24			GOVI	916.9050	921.9410	916.9050	921.9410	711
24/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	369250.0000	419610.0000	36.9250	41.9610	0
24/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	369150.0000	419510.0000	36.9150	41.9510	0
24/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	369050.0000	419410.0000	36.9050	41.9410	0
24/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 02-May-24			GOVI	937.1630	942.3080	937.1630	942.3080	0
24/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	138070.0000	86620.0000	13.8070	8.6620	0
24/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	138170.0000	86720.0000	13.8170	8.6720	0
24/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	138270.0000	86820.0000	13.8270	8.6820	0
24/11/2023	GOVI On 01-August-24			GOVI	957.7210	963.0380	957.7210	963.0380	0
24/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	143510.0000	196680.0000	14.3510	19.6680	0
24/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	143410.0000	196580.0000	14.3410	19.6580	0
24/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	143310.0000	196480.0000	14.3310	19.6480	0
24/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 07-November-24			GOVI	980.2760	986.2170	980.2760	986.2170	0
24/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	314960.0000	374370.0000	31.4960	37.4370	0
24/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	314860.0000	374270.0000	31.4860	37.4270	0
24/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	314760.0000	374170.0000	31.4760	37.4170	0
24/11/2023	GOVI On 07-November-24	948.80	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
24/11/2023	GOVI On 06-February-25			GOVI	1000.8580	1007.0610	1000.8580	1,007.0610	0
24/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	288580.0000	350610.0000	28.8580	35.0610	0
24/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/11/2023	IGOV On 01-February-24			Index Future	345.1130	345.8940	345.1130	345.8940	606
24/11/2023	IGOV On 02-May-24			Index Future	352.8210	353.6180	352.8210	353.6180	16
24/11/2023	IGOV On 01-August-24			Index Future	360.6420	361.4790	360.6420	361.4790	0
24/11/2023	IGOV On 07-November-24			Index Future	369.2210	370.2650	369.2210	370.2650	0
24/11/2023	IGOV On 06-February-25			Index Future	377.0520	378.1690	377.0520	378.1690	0
24/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
24/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
24/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3500	8.3600	91.6500	91.6400	0
24/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0
24/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2700	8.2600	91.7300	91.7400	0
24/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2300	91.7700	91.7700	0
24/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.1100	91.8500	91.8900	0
24/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9900	7.9400	92.0100	92.0600	0
24/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7300	7.6700	92.2700	92.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.6000	7.5300	92.4000	92.4700	0
24/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.5100	7.3300	92.4900	92.6700	0
24/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.5000	7.3900	92.5000	92.6100	0
24/11/2023	R035 On 01-February-24			Bond Future	11.8555	11.7364	85.7767	86.4093	68,284
24/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	100.0200	150.5300	0.1000	0.1505	400
24/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7009.1500	6427.1000	7.0092	6.4271	0
24/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	428.8600	577.5200	0.4289	0.5775	400
24/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4447.6900	3963.7900	4.4477	3.9638	0
24/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2873.2700	3321.3900	2.8733	3.3214	0
24/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1183.7500	999.3100	1.1838	0.9993	0
24/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2907.6200	3357.9800	2.9076	3.3580	0
24/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1166.8100	984.6100	1.1668	0.9846	0
24/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2942.1100	3394.7100	2.9421	3.3947	0
24/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1150.0700	970.1100	1.1501	0.9701	0
24/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8050.4700	8654.6200	8.0505	8.6546	0
24/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	156.5100	128.1000	0.1565	0.1281	400
24/11/2023	R035 On 02-May-24			Bond Future	11.9631	11.8392	83.1601	83.8062	105,087
24/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1129.3100	1288.6800	1.1293	1.2887	0
24/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5281.5900	4794.8500	5.2816	4.7949	0
24/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1145.4000	1306.5300	1.1454	1.3065	0
24/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5242.1100	4757.1300	5.2421	4.7571	0
24/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1161.6300	1324.5400	1.1616	1.3245	0
24/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5202.8300	4719.6300	5.2028	4.7196	0
24/11/2023	R035 On 01-August-24			Bond Future	12.0779	11.9479	84.9833	85.6489	0
24/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2745.5500	3063.1400	2.7456	3.0631	0
24/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4229.2700	3881.3100	4.2293	3.8813	0
24/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2770.1800	3089.4000	2.7702	3.0894	0
24/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4201.7400	3855.4100	4.2017	3.8554	0
24/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2794.6300	3115.4900	2.7946	3.1155	0
24/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4174.0700	3829.3800	4.1741	3.8294	0
24/11/2023	R035 On 07-November-24			Bond Future	12.2177	12.0729	82.4656	83.1911	19,584
24/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3705.1400	4118.7400	3.7051	4.1187	0
24/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3943.0200	3631.1800	3.9430	3.6312	0
24/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3731.7300	4146.8400	3.7317	4.1468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3919.6500	3609.3200	3.9197	3.6093	0
24/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3758.4100	4175.0100	3.7584	4.1750	0
24/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3896.4100	3587.5700	3.8964	3.5876	0
24/11/2023	R035 On 06-February-25			Bond Future	12.3753	12.2217	84.1896	84.9415	0
24/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4185.0400	4636.5600	4.1850	4.6366	0
24/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4016.6000	3716.2100	4.0166	3.7162	0
24/11/2023	R053 On 01-February-24			Bond Future	12.4089	12.2800	97.9326	98.8924	0
24/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5034.9400	5761.2500	5.0349	5.7613	0
24/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1399.1800	1165.7300	1.3992	1.1657	0
24/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5084.6300	5813.6900	5.0846	5.8137	0
24/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1380.3500	1149.6500	1.3804	1.1497	0
24/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5134.3200	5866.1100	5.1343	5.8661	0
24/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1361.6100	1133.6400	1.3616	1.1336	0
24/11/2023	R053 On 02-May-24			Bond Future	12.5173	12.3835	94.2316	95.2122	5,189
24/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6255.0900	6912.1200	6.2551	6.9121	0
24/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2734.7900	2411.2500	2.7348	2.4113	0
24/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6300.3000	6959.7200	6.3003	6.9597	0
24/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2712.4800	2391.3300	2.7125	2.3913	0
24/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6345.8200	7007.1800	6.3458	7.0072	0
24/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2690.5800	2371.3700	2.6906	2.3714	0
24/11/2023	R053 On 01-August-24			Bond Future	12.6317	12.4918	96.2969	97.3050	0
24/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7219.7400	7867.6800	7.2197	7.8677	0
24/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3786.9400	3426.7900	3.7869	3.4268	0
24/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7262.7700	7912.2400	7.2628	7.9122	0
24/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3763.5100	3404.8900	3.7635	3.4049	0
24/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7305.8600	7957.1500	7.3059	7.9572	0
24/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3740.2400	3383.4400	3.7402	3.3834	0
24/11/2023	R053 On 07-November-24			Bond Future	12.7634	12.6103	92.6881	93.7708	0
24/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6095.2400	6679.1800	6.0952	6.6792	0
24/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5909.3400	5410.6700	5.9093	5.4107	0
24/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6133.2500	6719.2000	6.1333	6.7192	0
24/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5877.7000	5381.0400	5.8777	5.3810	0
24/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6171.3400	6759.2900	6.1713	6.7593	0
24/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5846.2300	5351.5700	5.8462	5.3516	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R053 On 06-February-25			Bond Future	12.9046	12.7433	94.6226	95.7406	0
24/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6533.4000	7130.6000	6.5334	7.1306	0
24/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6291.0900	5770.2900	6.2911	5.7703	0
24/11/2023	R186 On 01-February-24			Bond Future	8.9787	8.9369	105.1034	105.2100	76,937
24/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1563.1400	1671.6800	1.5631	1.6717	0
24/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	247.6600	249.6200	0.2477	0.2496	0
24/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1583.2700	1691.8200	1.5833	1.6918	0
24/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	242.7600	244.7300	0.2428	0.2447	0
24/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1603.6100	1712.1900	1.6036	1.7122	0
24/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	238.0800	240.0800	0.2381	0.2401	0
24/11/2023	R186 On 02-May-24			Bond Future	8.9780	8.9317	107.4256	107.5341	10,568
24/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	166.1500	192.1900	0.1662	0.1922	0
24/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2515.8800	2433.3400	2.5159	2.4333	0
24/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	169.1300	196.5800	0.1691	0.1966	0
24/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2494.7400	2413.6100	2.4947	2.4136	0
24/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	173.1700	201.0400	0.1732	0.2010	0
24/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2474.6600	2393.9500	2.4747	2.3940	0
24/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2189.6000	2300.6800	2.1896	2.3007	2,030
24/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	445.4000	447.9000	0.4454	0.4479	0
24/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3481.3000	3592.9400	3.4813	3.5929	0
24/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	214.5000	217.5600	0.2145	0.2176	2,030
24/11/2023	R186 On 01-August-24			Bond Future	8.9856	8.9307	104.4725	104.5901	0
24/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	816.4900	914.8800	0.8165	0.9149	0
24/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1473.4500	1454.2600	1.4735	1.4543	0
24/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	826.8800	925.7100	0.8269	0.9257	0
24/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1462.2600	1443.5100	1.4623	1.4435	0
24/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	837.3400	936.9500	0.8373	0.9370	0
24/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1451.1400	1433.1700	1.4511	1.4332	0
24/11/2023	R186 On 07-November-24			Bond Future	9.0018	8.9101	106.9293	107.1053	45,030
24/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1429.1600	1564.5000	1.4292	1.5645	0
24/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1183.8400	1143.1800	1.1838	1.1432	0
24/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1441.2700	1576.9800	1.4413	1.5770	0
24/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1176.8400	1136.5500	1.1768	1.1366	0
24/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1453.0000	1589.0800	1.4530	1.5891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1169.4700	1129.5500	1.1695	1.1296	0
24/11/2023	R186 On 06-February-25			Bond Future	9.0817	8.9681	103.8510	104.0448	0
24/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1236.0800	1367.7200	1.2361	1.3677	0
24/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1324.1400	1262.0200	1.3241	1.2620	0
24/11/2023	R202 On 01-February-24			Bond Future	260.0861	260.1189	260.0861	260.1189	5,070
24/11/2023	R202 On 02-May-24			Bond Future	265.8950	265.9277	265.8950	265.9277	0
24/11/2023	R202 On 01-August-24			Bond Future	266.6642	266.7143	266.6642	266.7143	0
24/11/2023	R202 On 07-November-24			Bond Future	273.0047	273.1951	273.0047	273.1951	6
24/11/2023	R202 On 06-February-25			Bond Future	273.5315	273.7628	273.5315	273.7628	0
24/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	6741.4800	6972.8100	6.7415	6.9728	0
24/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	R209 On 01-February-24			Bond Future	11.9230	11.8250	66.2572	66.7160	14,306
24/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2165.2800	2465.7300	2.1653	2.4657	0
24/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1256.6600	1098.3900	1.2567	1.0984	0
24/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2193.5400	2495.6900	2.1935	2.4957	0
24/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1239.2800	1082.7100	1.2393	1.0827	0
24/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2221.9600	2525.8000	2.2220	2.5258	0
24/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1222.1200	1067.2400	1.2221	1.0672	0
24/11/2023	R209 On 02-May-24			Bond Future	12.0233	11.9217	64.5680	65.0367	0
24/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	856.0000	984.6800	0.8560	0.9847	0
24/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4944.1800	4604.2200	4.9442	4.6042	0
24/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	868.9900	999.0400	0.8690	0.9990	0
24/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4907.2100	4568.6200	4.9072	4.5686	0
24/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	882.2400	1013.6700	0.8822	1.0137	0
24/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4870.5600	4533.3500	4.8706	4.5334	0
24/11/2023	R209 On 01-August-24			Bond Future	12.1303	12.0241	65.9835	66.4665	0
24/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2310.4400	2525.8000	2.3104	2.5258	0
24/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3922.0700	3654.4400	3.9221	3.6544	0
24/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2331.5300	2548.0900	2.3315	2.5481	0
24/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3896.3900	3629.9600	3.8964	3.6300	0
24/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2352.7200	2570.4700	2.3527	2.5705	0
24/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3870.8500	3605.6100	3.8709	3.6056	0
24/11/2023	R209 On 07-November-24			Bond Future	12.2546	12.1363	64.3779	64.9070	5,128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3444.7500	3741.0200	3.4448	3.7410	0
24/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3643.4500	3410.6900	3.6435	3.4107	0
24/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3468.2500	3765.3200	3.4683	3.7653	0
24/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3622.3200	3390.3600	3.6223	3.3904	0
24/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3491.5600	3789.6900	3.4916	3.7897	0
24/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3601.0500	3370.1500	3.6011	3.3702	0
24/11/2023	R209 On 06-February-25			Bond Future	12.3906	12.2656	65.7234	66.2723	0
24/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3938.7100	4241.7300	3.9387	4.2417	0
24/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3723.2500	3477.3700	3.7233	3.4774	0
24/11/2023	R210 On 01-February-24			Bond Future	231.7818	231.8127	231.7818	231.8127	501
24/11/2023	R210 On 02-May-24			Bond Future	233.6835	233.7143	233.6835	233.7143	0
24/11/2023	R210 On 01-August-24			Bond Future	238.8625	238.9087	238.8625	238.9087	0
24/11/2023	R210 On 07-November-24			Bond Future	241.1812	241.3524	241.1812	241.3524	60
24/11/2023	R210 On 06-February-25			Bond Future	246.2892	246.4972	246.2892	246.4972	0
24/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6679.2200	6887.1600	6.6792	6.8872	0
24/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2023	R213 On 01-February-24			Bond Future	10.7984	10.7092	84.6286	85.0104	29,244
24/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4089.6000	4423.1100	4.0896	4.4231	0
24/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	352.6000	304.2800	0.3526	0.3043	0
24/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4124.2700	4458.3400	4.1243	4.4583	0
24/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	347.0400	299.2800	0.3470	0.2993	0
24/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4159.0000	4493.6200	4.1590	4.4936	0
24/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	341.5700	294.3600	0.3416	0.2944	0
24/11/2023	R213 On 02-May-24			Bond Future	10.8821	10.7887	82.9397	83.3297	0
24/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1099.8700	1249.8300	1.0999	1.2498	0
24/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3654.1200	3414.1600	3.6541	3.4142	0
24/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1114.1400	1265.5300	1.1141	1.2655	0
24/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3625.1600	3386.6300	3.6252	3.3866	0
24/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1128.7300	1281.3600	1.1287	1.2814	0
24/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3596.5400	3359.2500	3.5965	3.3593	0
24/11/2023	R213 On 01-August-24			Bond Future	10.9735	10.8741	84.7583	85.1620	0
24/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2392.5400	2610.7600	2.3925	2.6108	0
24/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2853.8400	2668.3600	2.8538	2.6684	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2413.1700	2632.3900	2.4132	2.6324	0
24/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2833.7000	2649.2200	2.8337	2.6492	0
24/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2433.8900	2654.1100	2.4339	2.6541	0
24/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2813.6800	2630.2000	2.8137	2.6302	0
24/11/2023	R213 On 07-November-24			Bond Future	11.0916	10.9755	83.1901	83.6473	15,993
24/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3112.8100	3393.3300	3.1128	3.3933	0
24/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2649.9200	2473.2700	2.6499	2.4733	0
24/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3135.2400	3416.7100	3.1352	3.4167	0
24/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2633.3900	2457.6900	2.6334	2.4577	0
24/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3157.7300	3440.1400	3.1577	3.4401	0
24/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2616.9500	2442.1900	2.6170	2.4422	0
24/11/2023	R213 On 06-February-25			Bond Future	11.2353	11.1098	84.9308	85.4090	0
24/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3339.9300	3707.4700	3.3399	3.7075	0
24/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2905.7200	2795.1000	2.9057	2.7951	0
24/11/2023	R214 On 01-February-24			Bond Future	12.2728	12.1596	61.9720	62.5126	11,365
24/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1352.7700	1677.5500	1.3528	1.6776	0
24/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1987.6300	1771.7900	1.9876	1.7718	0
24/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1375.3300	1702.7400	1.3753	1.7027	0
24/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1962.0100	1748.8000	1.9620	1.7488	0
24/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1398.0900	1728.2200	1.3981	1.7282	0
24/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1936.6400	1726.1500	1.9366	1.7262	0
24/11/2023	R214 On 02-May-24			Bond Future	12.3714	12.2543	60.0368	60.5891	10,172
24/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	832.9300	975.9200	0.8329	0.9759	0
24/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5352.5300	4943.2400	5.3525	4.9432	0
24/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	845.8900	990.4600	0.8459	0.9905	0
24/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5313.0500	4905.3400	5.3131	4.9053	0
24/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	858.8500	1005.0000	0.8589	1.0050	0
24/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5273.6300	4867.5000	5.2736	4.8675	0
24/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1988.3500	2241.0800	1.9884	2.2411	10,000
24/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3184.0000	2884.4500	3.1840	2.8845	0
24/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2032.9200	2289.0500	2.0329	2.2891	7,110
24/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3132.0600	2835.9100	3.1321	2.8359	0
24/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3957.3200	4322.2400	3.9573	4.3222	0
24/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1692.5200	1505.1600	1.6925	1.5052	17,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5983.3300	6417.0200	5.9833	6.4170	0
24/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	966.0900	847.5000	0.9661	0.8475	17,110
24/11/2023	R214 On 01-August-24			Bond Future	12.4751	12.3531	61.3531	61.9212	0
24/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2504.0600	2762.9000	2.5041	2.7629	0
24/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3988.8100	3679.4800	3.9888	3.6795	0
24/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2526.0000	2786.2200	2.5260	2.7862	0
24/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3962.7500	3654.8000	3.9628	3.6548	0
24/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2548.2300	2809.8300	2.5482	2.8098	0
24/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3937.0400	3630.4700	3.9370	3.6305	0
24/11/2023	R214 On 07-November-24			Bond Future	12.5987	12.4649	59.4882	60.1018	0
24/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3686.1900	4001.2800	3.6862	4.0013	0
24/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3680.0900	3381.6500	3.6801	3.3817	0
24/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3710.5800	4026.6600	3.7106	4.0267	0
24/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3659.0100	3361.5600	3.6590	3.3616	0
24/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3735.0400	4052.3300	3.7350	4.0523	0
24/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3638.0400	3341.8000	3.6380	3.3418	0
24/11/2023	R214 On 06-February-25			Bond Future	12.7343	12.5937	60.7317	61.3663	0
24/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3954.7000	4273.3200	3.9547	4.2733	0
24/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4063.6400	3747.6900	4.0636	3.7477	0
24/11/2023	R248 On 01-February-24			Bond Future	12.3863	12.2626	76.1009	76.8191	246,184
24/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	336.2400	464.9200	0.3362	0.4649	0
24/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5775.0700	5185.5200	5.7751	5.1855	0
24/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1410.2400	1741.7400	1.4102	1.7417	0
24/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2852.9500	2466.2200	2.8530	2.4662	0
24/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1435.1200	1769.9800	1.4351	1.7700	0
24/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2818.2600	2434.8900	2.8183	2.4349	0
24/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1460.2500	1798.4600	1.4603	1.7985	0
24/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2783.9000	2403.8800	2.7839	2.4039	0
24/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1838.0100	2222.0000	1.8380	2.2220	0
24/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2337.6500	2003.4100	2.3377	2.0034	0
24/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4699.1900	5282.3300	4.6992	5.2823	0
24/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	788.3600	653.2700	0.7884	0.6533	0
24/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5826.7300	6449.7900	5.8267	6.4498	0
24/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	533.9800	438.8100	0.5340	0.4388	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8107.7400	8780.1100	8.1077	8.7801	0
24/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	244.6500	198.7900	0.2447	0.1988	0
24/11/2023	R248 On 02-May-24			Bond Future	12.4892	12.3610	73.3340	74.0677	12,631
24/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	805.1900	968.4400	0.8052	0.9684	0
24/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7487.5500	6917.1000	7.4876	6.9171	0
24/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	888.2900	1063.3400	0.8883	1.0633	0
24/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7174.6700	6616.0200	7.1747	6.6160	0
24/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	902.7200	1079.7900	0.9027	1.0798	0
24/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7123.4400	6566.8100	7.1234	6.5668	0
24/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	917.2900	1096.2400	0.9173	1.0962	0
24/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7072.4500	6517.7000	7.0725	6.5177	0
24/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2967.9300	3345.9600	2.9679	3.3460	0
24/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3476.9100	3121.2400	3.4769	3.1212	0
24/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5506.9300	6021.1100	5.5069	6.0211	0
24/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1872.4400	1652.9200	1.8724	1.6529	0
24/11/2023	R248 On 01-August-24			Bond Future	12.5976	12.4638	74.9417	75.6962	13,000
24/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3111.1000	3464.5200	3.1111	3.4645	0
24/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4808.2100	4407.1300	4.8082	4.4071	0
24/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3138.2400	3493.4900	3.1382	3.4935	0
24/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4777.1700	4377.9200	4.7772	4.3779	0
24/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3165.4800	3522.3000	3.1655	3.5223	0
24/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4746.3100	4348.6300	4.7463	4.3486	0
24/11/2023	R248 On 07-November-24			Bond Future	12.7263	12.5799	72.2512	73.0625	0
24/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4748.0000	5183.0300	4.7480	5.1830	0
24/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4454.2500	4077.9600	4.4543	4.0780	0
24/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4777.7200	5214.2900	4.7777	5.2143	0
24/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4429.5400	4054.7900	4.4295	4.0548	0
24/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4807.5000	5245.6100	4.8075	5.2456	0
24/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4404.9700	4031.7600	4.4050	4.0318	0
24/11/2023	R248 On 06-February-25			Bond Future	12.8674	12.7132	73.7607	74.5989	0
24/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4451.9600	4866.1300	4.4520	4.8661	0
24/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5307.6400	4883.6000	5.3076	4.8836	0
24/11/2023	X038 On 31-January-38			Bond Future	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
24/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0