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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
27/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	2025 On 01-February-24			Bond Future	175.0834	175.0881	175.0834	175.0881	12,060
27/11/2023	2025 On 02-May-24			Bond Future	178.9938	178.9987	178.9938	178.9987	0
27/11/2023	2025 On 01-August-24			Bond Future	181.1112	181.1161	181.1112	181.1161	0
27/11/2023	2025 On 07-November-24			Bond Future	185.4182	185.4227	185.4182	185.4227	75
27/11/2023	2029 On 01-February-24			Bond Future	127.3902	127.5514	127.3902	127.5514	7,360
27/11/2023	2029 On 02-May-24			Bond Future	128.8605	129.0253	128.8605	129.0253	0
27/11/2023	2029 On 01-August-24			Bond Future	131.7168	131.8849	131.7168	131.8849	0
27/11/2023	2029 On 07-November-24			Bond Future	133.4382	133.6102	133.4382	133.6102	66
27/11/2023	2029 On 06-February-25			Bond Future	136.2659	136.4409	136.2659	136.4409	0
27/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3865.8500	4040.8900	3.8659	4.0409	0
27/11/2023	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
27/11/2023	2030 On 01-February-24			Bond Future	10.1825	10.2406	90.5258	90.2862	69,466
27/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	318.6100	291.0200	0.3186	0.2910	400
27/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2893.4000	3105.4200	2.8934	3.1054	0
27/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	705.6100	649.3900	0.7056	0.6494	500
27/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1923.8900	2107.2800	1.9239	2.1073	0
27/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	770.1400	709.6300	0.7701	0.7096	1,360
27/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1820.6000	1999.7000	1.8206	1.9997	0
27/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	891.6400	823.3600	0.8916	0.8234	500
27/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1649.3300	1820.6600	1.6493	1.8207	0
27/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1025.4100	949.0900	1.0254	0.9491	400
27/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1491.5000	1654.7900	1.4915	1.6548	0
27/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1212.7400	1125.8000	1.2127	1.1258	200
27/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1305.6200	1458.2900	1.3056	1.4583	0
27/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1766.3700	1652.0900	1.7664	1.6521	500
27/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	914.1400	1039.4700	0.9141	1.0395	0
27/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3626.6700	3451.1300	3.6267	3.4511	0
27/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	326.9500	391.0200	0.3270	0.3910	700
27/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4699.3800	4502.6200	4.6994	4.5026	0
27/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	187.9500	230.8000	0.1880	0.2308	1,360
27/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4840.9300	4641.9000	4.8409	4.6419	0
27/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	174.6900	215.2700	0.1747	0.2153	0
27/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4876.3600	4676.7700	4.8764	4.6768	0
27/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	171.4800	211.5000	0.1715	0.2115	0
27/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4911.8900	4711.7600	4.9119	4.7118	0
27/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	168.3800	207.8600	0.1684	0.2079	0
27/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6278.5200	6061.9000	6.2785	6.0619	0
27/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	83.3200	106.3100	0.0833	0.1063	200
27/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6641.2200	6421.4500	6.6412	6.4215	0
27/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	69.1500	88.9900	0.0692	0.0890	500
27/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6677.5200	6457.4600	6.6775	6.4575	0
27/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	67.8800	87.4300	0.0679	0.0874	500
27/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7548.3800	7322.4200	7.5484	7.3224	0
27/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	43.3600	57.0100	0.0434	0.0570	400
27/11/2023	2030 On 02-May-24			Bond Future	10.2513	10.3126	92.5258	92.2810	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
27/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	986.3700	925.9400	0.9864	0.9259	1,000
27/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3389.7600	3574.1600	3.3898	3.5742	0
27/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1193.1900	1122.5200	1.1932	1.1225	0
27/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2979.4600	3153.6200	2.9795	3.1536	0
27/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1208.2000	1136.8300	1.2082	1.1368	0
27/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2953.5100	3126.9700	2.9535	3.1270	0
27/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1223.5700	1151.4800	1.2236	1.1515	0
27/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2927.9400	3100.6800	2.9279	3.1007	0
27/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1802.2200	1705.4600	1.8022	1.7055	1,000
27/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2168.2300	2316.3000	2.1682	2.3163	0
27/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2845.6300	2714.0200	2.8456	2.7140	500
27/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1386.1200	1499.3400	1.3861	1.4993	0
27/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3371.0100	3225.3000	3.3710	3.2253	1,080
27/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1132.0600	1231.1800	1.1321	1.2312	0
27/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4223.9100	4059.1200	4.2239	4.0591	500
27/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	831.7000	911.7400	0.8317	0.9117	0
27/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6800.3700	6597.3900	6.8004	6.5974	0
27/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	350.6200	392.4700	0.3506	0.3925	1,000
27/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8244.0800	8027.1900	8.2441	8.0272	0
27/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	209.0900	237.0300	0.2091	0.2370	1,080
27/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10782.0900	10547.9500	10.7821	10.5480	0
27/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	62.2400	72.9300	0.0622	0.0729	500
27/11/2023	2030 On 01-August-24			Bond Future	10.3315	10.3965	90.5492	90.2988	0
27/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2499.9100	2385.5600	2.4999	2.3856	0
27/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2351.4200	2487.4900	2.3514	2.4875	0
27/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2520.8500	2405.8700	2.5209	2.4059	0
27/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2333.8700	2469.3100	2.3339	2.4693	0
27/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2542.1700	2426.5700	2.5422	2.4266	0
27/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2316.7100	2451.5300	2.3167	2.4515	0
27/11/2023	2030 On 07-November-24			Bond Future	10.4210	10.4903	92.6783	92.4217	1,652
27/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3367.5300	3231.6400	3.3675	3.2316	0
27/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2193.1400	2313.8700	2.1931	2.3139	0
27/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3390.2200	3253.8200	3.3902	3.2538	0
27/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2179.3200	2299.5400	2.1793	2.2995	0

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27/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3412.9800	3276.0400	3.4130	3.2760	0
27/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2165.6000	2285.2800	2.1656	2.2853	0
27/11/2023	2030 On 06-February-25			Bond Future	10.5386	10.6124	90.6080	90.3455	0
27/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3208.0100	3077.3600	3.2080	3.0774	0
27/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2706.1100	2837.9000	2.7061	2.8379	0
27/11/2023	2032 On 01-February-24			Bond Future	11.0932	11.1409	87.8891	87.6633	86,729
27/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	74.6700	70.4500	0.0747	0.0705	1,200
27/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5423.3200	5644.9200	5.4233	5.6449	0
27/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	519.3800	488.7000	0.5194	0.4887	500
27/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2951.5200	3146.6600	2.9515	3.1467	0
27/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	787.9300	743.0800	0.7879	0.7431	1,200
27/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2388.4000	2569.3700	2.3884	2.5694	0
27/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	824.4200	777.7400	0.8244	0.7777	200
27/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2327.7300	2506.8700	2.3277	2.5069	0
27/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1064.3500	1006.1600	1.0644	1.0062	8,500
27/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1987.6200	2155.2500	1.9876	2.1553	0
27/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1514.5700	1436.8200	1.5146	1.4368	500
27/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1529.7600	1677.8300	1.5298	1.6778	0
27/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2193.7800	2090.7500	2.1938	2.0908	0
27/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	1079.6900	1202.4800	1.0797	1.2025	17,000
27/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	2904.9800	2779.8500	2.9050	2.7799	0
27/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	772.8500	873.5400	0.7729	0.8735	8,500
27/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3609.1300	3465.8400	3.6091	3.4658	0
27/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	565.4800	648.0100	0.5655	0.6480	200
27/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3902.6400	3752.7100	3.9026	3.7527	0
27/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	498.0600	573.9500	0.4981	0.5740	0
27/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3939.8300	3789.1000	3.9398	3.7891	0
27/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	490.2800	565.3700	0.4903	0.5654	0
27/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3977.0100	3825.4800	3.9770	3.8255	0
27/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	482.5200	556.8100	0.4825	0.5568	0
27/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4544.1700	4381.4100	4.5442	4.3814	0
27/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	379.4900	442.5500	0.3795	0.4426	0
27/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6512.0900	6320.8700	6.5121	6.3209	0
27/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	165.0300	199.6300	0.1650	0.1996	200

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27/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6994.1700	6798.0700	6.9942	6.7981	0
27/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	134.9000	164.6200	0.1349	0.1646	1,200
27/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7437.0500	7237.0400	7.4371	7.2370	0
27/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	112.1200	137.9300	0.1121	0.1379	500
27/11/2023	2032 On 02-May-24			Bond Future	11.1881	11.2380	85.6688	85.4381	60,260
27/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	908.3800	866.4300	0.9084	0.8664	1,000
27/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4861.2800	5050.0900	4.8613	5.0501	0
27/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1157.8300	1106.0200	1.1578	1.1060	0
27/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4231.5800	4410.5300	4.2316	4.4105	0
27/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1172.8500	1120.4700	1.1729	1.1205	0
27/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4198.0800	4376.4600	4.1981	4.3765	0
27/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1188.0100	1135.0400	1.1880	1.1350	0
27/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4164.7700	4342.5600	4.1648	4.3426	0
27/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1203.2900	1149.7400	1.2033	1.1497	500
27/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	4131.6000	4308.8100	4.1316	4.3088	0
27/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1234.4500	1179.7300	1.2345	1.1797	500
27/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4065.9800	4242.0200	4.0660	4.2420	0
27/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1330.6700	1272.3400	1.3307	1.2723	1,550
27/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3872.6800	4045.1100	3.8727	4.0451	0
27/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1712.0700	1640.4100	1.7121	1.6404	1,000
27/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3250.4400	3409.5400	3.2504	3.4095	0
27/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2208.3800	2121.2900	2.2084	2.1213	500
27/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2664.5600	2808.2300	2.6646	2.8082	0
27/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2497.4800	2402.2300	2.4975	2.4022	0
27/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2396.0200	2531.5300	2.3960	2.5315	500
27/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2859.5800	2754.8700	2.8596	2.7549	1,550
27/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2113.5000	2239.5500	2.1135	2.2396	0
27/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4201.9500	4067.8200	4.2020	4.0678	0
27/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1382.1900	1478.8200	1.3822	1.4788	500
27/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7958.8000	7773.7800	7.9588	7.7738	0
27/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	485.1300	530.8700	0.4851	0.5309	1,000
27/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8982.2500	8788.5800	8.9823	8.7886	0
27/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	369.2900	406.3800	0.3693	0.4064	500
27/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9596.7500	9397.9300	9.5968	9.3979	0

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27/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	302.8500	334.7900	0.3029	0.3348	1,550
27/11/2023	2032 On 01-August-24			Bond Future	11.2922	11.3445	87.5471	87.3110	0
27/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2610.9400	2517.4500	2.6109	2.5175	0
27/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3348.2700	3490.8500	3.3483	3.4909	0
27/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2633.8700	2539.8200	2.6339	2.5398	0
27/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3325.4900	3467.5100	3.3255	3.4675	0
27/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2656.6100	2561.9900	2.6566	2.5620	0
27/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3302.5500	3444.0000	3.3026	3.4440	0
27/11/2023	2032 On 07-November-24			Bond Future	11.4166	11.4717	85.4385	85.1967	1,345
27/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3296.9100	3183.8600	3.2969	3.1839	0
27/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3062.5400	3191.3000	3.0625	3.1913	0
27/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3321.5300	3207.9500	3.3215	3.2080	0
27/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3043.3700	3171.6000	3.0434	3.1716	0
27/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3345.8900	3231.7900	3.3459	3.2318	0
27/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3023.9800	3151.6900	3.0240	3.1517	0
27/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3724.8400	3603.0100	3.7248	3.6030	1,615
27/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2750.0600	2870.0400	2.7501	2.8700	0
27/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8910.5600	8721.2200	8.9106	8.7212	0
27/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	897.4500	949.9200	0.8975	0.9499	1,615
27/11/2023	2032 On 06-February-25			Bond Future	11.5607	11.6187	87.2246	86.9773	0
27/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3854.0800	3731.2100	3.8541	3.7312	0
27/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3177.2500	3301.7100	3.1773	3.3017	0
27/11/2023	2033 On 01-February-24			Bond Future	121.9831	122.0849	121.9831	122.0849	8,079
27/11/2023	2033 On 02-May-24			Bond Future	123.2361	123.3402	123.2361	123.3402	0
27/11/2023	2033 On 01-August-24			Bond Future	125.9679	126.0740	125.9679	126.0740	0
27/11/2023	2033 On 07-November-24			Bond Future	127.4543	127.5629	127.4543	127.5629	0
27/11/2023	2033 On 06-February-25			Bond Future	130.1553	130.2656	130.1553	130.2656	0
27/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5215.3300	5325.5900	5.2153	5.3256	0
27/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	2037 On 01-February-24			Bond Future	12.1512	12.1628	76.5844	76.5229	138,619
27/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1690.8500	1702.6200	1.6909	1.7026	2,500
27/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2016.5800	2089.8800	2.0166	2.0899	0
27/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2331.6500	2337.7300	2.3317	2.3377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1495.4400	1563.0500	1.4954	1.5631	0
27/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2363.0500	2368.8200	2.3631	2.3688	0
27/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1474.6400	1541.9400	1.4746	1.5419	0
27/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2394.6400	2400.1100	2.3946	2.4001	0
27/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1454.0800	1521.0800	1.4541	1.5211	0
27/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4571.2900	4555.1300	4.5713	4.5551	0
27/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	596.2000	641.5700	0.5962	0.6416	2,500
27/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8760.2200	8714.9200	8.7602	8.7149	0
27/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	115.4900	131.7200	0.1155	0.1317	2,500
27/11/2023	2037 On 02-May-24			Bond Future	12.2655	12.2775	78.2765	78.2136	0
27/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1011.8900	1015.7300	1.0119	1.0157	0
27/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5561.6900	5628.4000	5.5617	5.6284	0
27/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1027.1300	1030.9200	1.0271	1.0309	0
27/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5520.1800	5586.8400	5.5202	5.5868	0
27/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1042.5100	1046.2500	1.0425	1.0463	0
27/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5478.8600	5545.4700	5.4789	5.5455	0
27/11/2023	2037 On 01-August-24			Bond Future	12.3904	12.4030	75.7368	75.6725	0
27/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2780.0600	2771.8000	2.7801	2.7718	0
27/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4342.6900	4398.8100	4.3427	4.3988	0
27/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2804.5700	2796.1800	2.8046	2.7962	0
27/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4314.4300	4370.4200	4.3144	4.3704	0
27/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2829.1800	2820.6800	2.8292	2.8207	1,383
27/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4286.3200	4342.2000	4.2863	4.3422	0
27/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5968.9100	5945.7800	5.9689	5.9458	0
27/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2121.9800	2163.2300	2.1220	2.1632	1,383
27/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8210.4800	8178.5800	8.2105	8.1786	0
27/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1372.1100	1404.5900	1.3721	1.4046	1,383
27/11/2023	2037 On 07-November-24			Bond Future	12.5255	12.5386	77.5168	77.4506	9,101
27/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4314.4400	4297.2100	4.3144	4.2972	0
27/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4090.9400	4139.9100	4.0909	4.1399	0
27/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4341.5800	4324.2200	4.3416	4.3242	0
27/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4068.0300	4116.8700	4.0680	4.1169	0
27/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4369.0800	4351.6100	4.3691	4.3516	0
27/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4045.5200	4094.2500	4.0455	4.0943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	2037 On 06-February-25			Bond Future	12.6752	12.6890	74.8770	74.8091	0
27/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4757.2900	4735.8700	4.7573	4.7359	0
27/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4340.9600	4387.5000	4.3410	4.3875	0
27/11/2023	2038 On 01-February-24			Bond Future	130.0925	130.6968	130.0925	130.6968	3,549
27/11/2023	2038 On 02-May-24			Bond Future	132.9981	133.6160	132.9981	133.6160	1,706
27/11/2023	2038 On 01-August-24			Bond Future	133.8645	134.4960	133.8645	134.4960	0
27/11/2023	2038 On 07-November-24			Bond Future	137.0472	137.6934	137.0472	137.6934	0
27/11/2023	2038 On 06-February-25			Bond Future	137.8187	138.4783	137.8187	138.4783	0
27/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2588.7100	3248.2600	2.5887	3.2483	0
27/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	2040 On 01-February-24			Bond Future	12.3930	12.4098	76.7720	76.6781	128,443
27/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1714.4400	1714.4100	1.7144	1.7144	1,000
27/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2238.5600	2332.4500	2.2386	2.3325	0
27/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1798.2500	1797.2000	1.7983	1.7972	0
27/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2152.6900	2245.5600	2.1527	2.2456	0
27/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1826.7400	1825.3300	1.8267	1.8253	0
27/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2124.7500	2217.2600	2.1248	2.2173	0
27/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1855.3200	1853.5600	1.8553	1.8536	0
27/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2096.9600	2189.1200	2.0970	2.1891	0
27/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3732.5400	3706.3800	3.7325	3.7064	1,000
27/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	971.1800	1038.9400	0.9712	1.0389	0
27/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7969.6600	7902.4700	7.9697	7.9025	0
27/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	204.3300	231.0600	0.2043	0.2311	1,000
27/11/2023	2040 On 02-May-24			Bond Future	12.5094	12.5268	78.4682	78.3723	0
27/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	970.9800	968.3400	0.9710	0.9683	0
27/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6257.8300	6351.1500	6.2578	6.3512	0
27/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	986.2000	983.4300	0.9862	0.9834	0
27/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6211.8600	6305.0500	6.2119	6.3051	0
27/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1001.5700	998.6800	1.0016	0.9987	0
27/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6166.1200	6259.1900	6.1661	6.2592	0
27/11/2023	2040 On 01-August-24			Bond Future	12.6362	12.6543	75.6824	75.5842	0
27/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2936.2200	2914.2700	2.9362	2.9143	0
27/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4680.6700	4756.9900	4.6807	4.7570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2962.3400	2940.1800	2.9623	2.9402	0
27/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4650.6600	4726.7700	4.6507	4.7268	0
27/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2988.3100	2965.9500	2.9883	2.9660	0
27/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4620.5700	4696.4800	4.6206	4.6965	0
27/11/2023	2040 On 07-November-24			Bond Future	12.7726	12.7916	77.4608	77.3600	8,625
27/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4522.1600	4486.5200	4.5222	4.4865	0
27/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4164.9300	4230.1100	4.1649	4.2301	0
27/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4551.4100	4515.5900	4.5514	4.5156	0
27/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4141.3700	4206.3700	4.1414	4.2064	0
27/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4580.7400	4544.7200	4.5807	4.5447	0
27/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4117.9500	4182.7500	4.1180	4.1828	0
27/11/2023	2040 On 06-February-25			Bond Future	12.9225	12.9423	74.5688	74.4656	0
27/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4790.2300	4751.1400	4.7902	4.7511	0
27/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4646.8000	4710.9600	4.6468	4.7110	0
27/11/2023	2044 On 01-February-24			Bond Future	12.4497	12.4716	73.0823	72.9593	101,535
27/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1505.0300	1495.7700	1.5050	1.4958	0
27/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2530.8400	2644.6500	2.5308	2.6447	0
27/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1530.9700	1521.2900	1.5310	1.5213	0
27/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2499.0700	2612.4600	2.4991	2.6125	0
27/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1557.0300	1546.9100	1.5570	1.5469	0
27/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2467.5000	2580.4500	2.4675	2.5805	0
27/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3924.4200	3875.8600	3.9244	3.8759	0
27/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	928.2100	1002.7200	0.9282	1.0027	15,000
27/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4930.0500	4867.6300	4.9301	4.8676	0
27/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	640.7600	701.4100	0.6408	0.7014	5,000
27/11/2023	2044 On 02-May-24			Bond Future	12.5615	12.5842	74.6971	74.5713	27
27/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	979.2000	969.5300	0.9792	0.9695	0
27/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6354.9600	6471.1200	6.3550	6.4711	0
27/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	994.5200	984.6500	0.9945	0.9847	0
27/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6307.7600	6423.7200	6.3078	6.4237	0
27/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1010.0000	999.9200	1.0100	0.9999	0
27/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6260.8000	6376.5500	6.2608	6.3766	0
27/11/2023	2044 On 01-August-24			Bond Future	12.6829	12.7065	71.9537	71.8249	0
27/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2755.6900	2722.5400	2.7557	2.7225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5013.9200	5109.5300	5.0139	5.1095	0
27/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2780.9100	2747.4900	2.7809	2.7475	0
27/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4981.6700	5077.0100	4.9817	5.0770	0
27/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2806.2400	2772.5600	2.8062	2.7726	0
27/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4949.5900	5044.6700	4.9496	5.0447	0
27/11/2023	2044 On 07-November-24			Bond Future	12.8131	12.8377	73.6444	73.5124	0
27/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4641.9600	4589.1000	4.6420	4.5891	0
27/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4177.6900	4256.8500	4.1777	4.2569	0
27/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4671.2500	4618.1300	4.6713	4.6181	0
27/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4153.9100	4232.8100	4.1539	4.2328	0
27/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4700.8800	4647.5200	4.7009	4.6475	0
27/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4130.5400	4209.2000	4.1305	4.2092	0
27/11/2023	2044 On 06-February-25			Bond Future	12.9554	12.9811	70.7978	70.6627	0
27/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4967.6400	4910.6500	4.9676	4.9107	0
27/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4628.9500	4707.0900	4.6290	4.7071	0
27/11/2023	2046 On 01-February-24			Bond Future	113.9048	114.7854	113.9048	114.7854	11,904
27/11/2023	2046 On 02-May-24			Bond Future	114.2883	115.1885	114.2883	115.1885	4,626
27/11/2023	2046 On 01-August-24			Bond Future	116.8213	117.7412	116.8213	117.7412	0
27/11/2023	2046 On 07-November-24			Bond Future	117.3814	118.3234	117.3814	118.3234	0
27/11/2023	2046 On 06-February-25			Bond Future	119.8671	120.8281	119.8671	120.8281	0
27/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	5857.0500	6818.1400	5.8571	6.8181	0
27/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	2050 On 01-February-24			Bond Future	113.5365	115.9193	113.5365	115.9193	10,813
27/11/2023	2050 On 02-May-24			Bond Future	116.0724	118.5083	116.0724	118.5083	3,316
27/11/2023	2050 On 01-August-24			Bond Future	116.3266	118.8166	116.3266	118.8166	0
27/11/2023	2050 On 07-November-24			Bond Future	119.0923	121.6412	119.0923	121.6412	0
27/11/2023	2050 On 06-February-25			Bond Future	119.2386	121.8413	119.2386	121.8413	0
27/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3638.5700	6241.3200	3.6386	6.2413	0
27/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	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
27/11/2023	AL37 On 01-February-24			Index Future	935.1220	932.9190	935.1220	932.9190	0
27/11/2023	AL37 On 02-May-24			Index Future	955.7810	953.5300	955.7810	953.5300	0
27/11/2023	AL37 On 01-August-24			Index Future	976.7530	974.4470	976.7530	974.4470	0
27/11/2023	AL37 On 07-November-24			Index Future	999.7650	997.3960	999.7650	997.3960	0
27/11/2023	AL37 On 06-February-25			Index Future	1020.7700	1018.3380	1020.7700	1,018.3380	0
27/11/2023	AL7T On 01-February-24			Index Future	1067.7160	1065.3610	1067.7160	1,065.3610	0
27/11/2023	AL7T On 02-May-24			Index Future	1091.3040	1088.8990	1091.3040	1,088.8990	0
27/11/2023	AL7T On 01-August-24			Index Future	1115.2510	1112.7850	1115.2510	1,112.7850	0
27/11/2023	AL7T On 07-November-24			Index Future	1141.5260	1138.9920	1141.5260	1,138.9920	0
27/11/2023	AL7T On 06-February-25			Index Future	1165.5090	1162.9070	1165.5090	1,162.9070	0
27/11/2023	ALBI On 01-February-24			Index Future	932.1300	930.2880	932.1300	930.2880	100
27/11/2023	ALBI On 02-May-24			Index Future	952.7220	950.8420	952.7220	950.8420	0
27/11/2023	ALBI On 01-August-24			Index Future	973.6280	971.7000	973.6280	971.7000	0
27/11/2023	ALBI On 07-November-24			Index Future	996.5660	994.5840	996.5660	994.5840	0
27/11/2023	ALBI On 06-February-25			Index Future	1017.5040	1015.4670	1017.5040	1,015.4670	0
27/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	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
27/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	ES33 On 01-February-24			Bond Future	12.6520	12.6588	74.7617	74.7318	0
27/11/2023	ES33 On 02-May-24			Bond Future	12.7970	12.8042	72.6327	72.6021	0
27/11/2023	ES33 On 01-August-24			Bond Future	12.9518	12.9593	74.2419	74.2105	0
27/11/2023	ES33 On 07-November-24			Bond Future	13.1366	13.1445	72.2024	72.1700	0
27/11/2023	ES33 On 06-February-25			Bond Future	13.3412	13.3496	73.7269	73.6934	0
27/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	4.7400	38.2300	0.0047	0.0382	0
27/11/2023	ES42 On 01-February-24			Bond Future	13.1268	13.1437	70.6133	70.5277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	ES42 On 02-May-24			Bond Future	13.2640	13.2817	67.9279	67.8404	0
27/11/2023	ES42 On 01-August-24			Bond Future	13.4065	13.4250	69.4322	69.3426	0
27/11/2023	ES42 On 07-November-24			Bond Future	13.5726	13.5919	66.8129	66.7210	0
27/11/2023	ES42 On 06-February-25			Bond Future	13.7470	13.7672	68.2204	68.1263	0
27/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	173.0600	267.2300	0.1731	0.2672	0
27/11/2023	GOVI On 01-February-24			GOVI	918.7550	916.9050	918.7550	916.9050	711
27/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	387750.0000	369250.0000	38.7750	36.9250	0
27/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	387650.0000	369150.0000	38.7650	36.9150	0
27/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	387550.0000	369050.0000	38.7550	36.9050	0
27/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 02-May-24			GOVI	939.0520	937.1630	939.0520	937.1630	0
27/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	119180.0000	138070.0000	11.9180	13.8070	0
27/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	119280.0000	138170.0000	11.9280	13.8170	0
27/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	119380.0000	138270.0000	11.9380	13.8270	0
27/11/2023	GOVI On 01-August-24			GOVI	959.6580	957.7210	959.6580	957.7210	0
27/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	162880.0000	143510.0000	16.2880	14.3510	0
27/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	162780.0000	143410.0000	16.2780	14.3410	0
27/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	162680.0000	143310.0000	16.2680	14.3310	0
27/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 07-November-24			GOVI	982.2670	980.2760	982.2670	980.2760	0
27/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	334870.0000	314960.0000	33.4870	31.4960	0
27/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	334770.0000	314860.0000	33.4770	31.4860	0
27/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	334670.0000	314760.0000	33.4670	31.4760	0
27/11/2023	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
27/11/2023	GOVI On 06-February-25			GOVI	1002.9040	1000.8580	1002.9040	1,000.8580	0
27/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	309040.0000	288580.0000	30.9040	28.8580	0
27/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/11/2023	IGOV On 01-February-24			Index Future	342.5640	345.1130	342.5640	345.1130	606
27/11/2023	IGOV On 02-May-24			Index Future	350.2150	352.8210	350.2150	352.8210	16
27/11/2023	IGOV On 01-August-24			Index Future	357.9810	360.6420	357.9810	360.6420	0
27/11/2023	IGOV On 07-November-24			Index Future	366.5000	369.2210	366.5000	369.2210	0
27/11/2023	IGOV On 06-February-25			Index Future	374.2770	377.0520	374.2770	377.0520	0
27/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
27/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3530	8.3600	91.6470	91.6400	0
27/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3430	8.3500	91.6570	91.6500	0
27/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3330	8.3400	91.6670	91.6600	0
27/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3230	8.3300	91.6770	91.6700	0
27/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2630	8.2700	91.7370	91.7300	0
27/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2230	8.2300	91.7770	91.7700	0
27/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1430	8.1500	91.8570	91.8500	0
27/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9830	7.9900	92.0170	92.0100	0
27/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7230	7.7300	92.2770	92.2700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5920	7.6000	92.4080	92.4000	0
27/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.5030	7.5100	92.4970	92.4900	0
27/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.4930	7.5000	92.5070	92.5000	0
27/11/2023	R035 On 01-February-24			Bond Future	11.8335	11.8555	85.8929	85.7767	68,284
27/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	96.2000	100.0200	0.0962	0.1000	400
27/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6889.1400	7009.1500	6.8891	7.0092	0
27/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	425.2400	428.8600	0.4252	0.4289	400
27/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4327.8800	4447.6900	4.3279	4.4477	0
27/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2910.0400	2873.2700	2.9100	2.8733	0
27/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1104.3300	1183.7500	1.1043	1.1838	0
27/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2944.9600	2907.6200	2.9450	2.9076	0
27/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1087.9600	1166.8100	1.0880	1.1668	0
27/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2980.0200	2942.1100	2.9800	2.9421	0
27/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1071.7900	1150.0700	1.0718	1.1501	0
27/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8145.1400	8050.4700	8.1451	8.0505	0
27/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	134.9900	156.5100	0.1350	0.1565	400
27/11/2023	R035 On 02-May-24			Bond Future	11.9402	11.9631	83.2788	83.1601	105,087
27/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1142.0000	1129.3100	1.1420	1.1293	0
27/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5175.5600	5281.5900	5.1756	5.2816	0
27/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1158.3100	1145.4000	1.1583	1.1454	0
27/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5136.3000	5242.1100	5.1363	5.2421	0
27/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1174.7800	1161.6300	1.1748	1.1616	0
27/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5097.2600	5202.8300	5.0973	5.2028	0
27/11/2023	R035 On 01-August-24			Bond Future	12.0541	12.0779	85.1049	84.9833	0
27/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2780.4300	2745.5500	2.7804	2.7456	0
27/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4142.6100	4229.2700	4.1426	4.2293	0
27/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2805.3200	2770.1800	2.8053	2.7702	0
27/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4115.3400	4201.7400	4.1153	4.2017	0
27/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2830.0400	2794.6300	2.8300	2.7946	0
27/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4087.9400	4174.0700	4.0879	4.1741	0
27/11/2023	R035 On 07-November-24			Bond Future	12.1927	12.2177	82.5903	82.4656	19,584
27/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3752.9700	3705.1400	3.7530	3.7051	0
27/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3866.2200	3943.0200	3.8662	3.9430	0
27/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3779.8200	3731.7300	3.7798	3.7317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3843.1100	3919.6500	3.8431	3.9197	0
27/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3806.7500	3758.4100	3.8068	3.7584	0
27/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3820.1200	3896.4100	3.8201	3.8964	0
27/11/2023	R035 On 06-February-25			Bond Future	12.3491	12.3753	84.3172	84.1896	0
27/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4239.1200	4185.0400	4.2391	4.1850	0
27/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3943.0500	4016.6000	3.9431	4.0166	0
27/11/2023	R053 On 01-February-24			Bond Future	12.3819	12.4089	98.1320	97.9326	0
27/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5122.5900	5034.9400	5.1226	5.0349	0
27/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1287.4400	1399.1800	1.2874	1.3992	0
27/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5173.1300	5084.6300	5.1731	5.0846	0
27/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1269.4600	1380.3500	1.2695	1.3804	0
27/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5223.6800	5134.3200	5.2237	5.1343	0
27/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1251.5800	1361.6100	1.2516	1.3616	0
27/11/2023	R053 On 02-May-24			Bond Future	12.4893	12.5173	94.4353	94.2316	5,189
27/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6350.5100	6255.0900	6.3505	6.2551	0
27/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2626.5200	2734.7900	2.6265	2.7348	0
27/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6396.2400	6300.3000	6.3962	6.3003	0
27/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2604.7300	2712.4800	2.6047	2.7125	0
27/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6442.2700	6345.8200	6.4423	6.3458	0
27/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2583.3400	2690.5800	2.5833	2.6906	0
27/11/2023	R053 On 01-August-24			Bond Future	12.6025	12.6317	96.5054	96.2969	0
27/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7320.5600	7219.7400	7.3206	7.2197	0
27/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3679.3400	3786.9400	3.6793	3.7869	0
27/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7363.9900	7262.7700	7.3640	7.2628	0
27/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3656.3100	3763.5100	3.6563	3.7635	0
27/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7407.4800	7305.8600	7.4075	7.3059	0
27/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3633.4400	3740.2400	3.6334	3.7402	0
27/11/2023	R053 On 07-November-24			Bond Future	12.7329	12.7634	92.9018	92.6881	0
27/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6184.8100	6095.2400	6.1848	6.0952	0
27/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5785.2700	5909.3400	5.7853	5.9093	0
27/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6223.2100	6133.2500	6.2232	6.1333	0
27/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5754.0200	5877.7000	5.7540	5.8777	0
27/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6261.6900	6171.3400	6.2617	6.1713	0
27/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5722.9400	5846.2300	5.7229	5.8462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	R053 On 06-February-25			Bond Future	12.8727	12.9046	94.8413	94.6226	0
27/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6630.1800	6533.4000	6.6302	6.5334	0
27/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6169.2100	6291.0900	6.1692	6.2911	0
27/11/2023	R186 On 01-February-24			Bond Future	8.8871	8.9787	105.3368	105.1034	76,937
27/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1736.0300	1563.1400	1.7360	1.5631	0
27/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	187.1200	247.6600	0.1871	0.2477	0
27/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1757.1000	1583.2700	1.7571	1.5833	0
27/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	183.1600	242.7600	0.1832	0.2428	0
27/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1778.3600	1603.6100	1.7784	1.6036	0
27/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	179.4000	238.0800	0.1794	0.2381	0
27/11/2023	R186 On 02-May-24			Bond Future	8.8764	8.9780	107.6641	107.4256	10,568
27/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	199.1600	166.1500	0.1992	0.1662	0
27/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2310.3400	2515.8800	2.3103	2.5159	0
27/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	202.6700	169.1300	0.2027	0.1691	0
27/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2289.7300	2494.7400	2.2897	2.4947	0
27/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	207.3400	173.1700	0.2073	0.1732	0
27/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2270.2800	2474.6600	2.2703	2.4747	0
27/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2361.2400	2189.6000	2.3612	2.1896	2,030
27/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	378.4900	445.4000	0.3785	0.4454	0
27/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3683.5200	3481.3000	3.6835	3.4813	0
27/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	178.1700	214.5000	0.1782	0.2145	2,030
27/11/2023	R186 On 01-August-24			Bond Future	8.8718	8.9856	104.7166	104.4725	0
27/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	914.6600	816.4900	0.9147	0.8165	0
27/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1327.5600	1473.4500	1.3276	1.4735	0
27/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	925.8100	826.8800	0.9258	0.8269	0
27/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1317.1300	1462.2600	1.3171	1.4623	0
27/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	937.0200	837.3400	0.9370	0.8373	0
27/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1306.7600	1451.1400	1.3068	1.4511	0
27/11/2023	R186 On 07-November-24			Bond Future	8.8716	9.0018	107.1794	106.9293	45,030
27/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1561.4600	1429.1600	1.5615	1.4292	0
27/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1066.0200	1183.8400	1.0660	1.1838	0
27/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1574.1300	1441.2700	1.5741	1.4413	0
27/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1059.5800	1176.8400	1.0596	1.1768	0
27/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1586.4200	1453.0000	1.5864	1.4530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1052.7700	1169.4700	1.0528	1.1695	0
27/11/2023	R186 On 06-February-25			Bond Future	8.9317	9.0817	104.1069	103.8510	0
27/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1362.5000	1236.0800	1.3625	1.2361	0
27/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1194.6700	1324.1400	1.1947	1.3241	0
27/11/2023	R202 On 01-February-24			Bond Future	257.8334	260.0861	257.8334	260.0861	5,070
27/11/2023	R202 On 02-May-24			Bond Future	263.5918	265.8950	263.5918	265.8950	0
27/11/2023	R202 On 01-August-24			Bond Future	264.3102	266.6642	264.3102	266.6642	0
27/11/2023	R202 On 07-November-24			Bond Future	270.5954	273.0047	270.5954	273.0047	6
27/11/2023	R202 On 06-February-25			Bond Future	271.0717	273.5315	271.0717	273.5315	0
27/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	4281.6700	6741.4800	4.2817	6.7415	0
27/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	R209 On 01-February-24			Bond Future	11.9167	11.9230	66.2865	66.2572	13,953
27/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2147.0300	2165.2800	2.1470	2.1653	0
27/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1209.1100	1256.6600	1.2091	1.2567	0
27/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2175.4700	2193.5400	2.1755	2.1935	0
27/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1191.9100	1239.2800	1.1919	1.2393	0
27/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2204.0700	2221.9600	2.2041	2.2220	0
27/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1174.9300	1222.1200	1.1749	1.2221	0
27/11/2023	R209 On 02-May-24			Bond Future	12.0168	12.0233	64.5980	64.5680	0
27/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	846.2800	856.0000	0.8463	0.8560	0
27/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4904.5200	4944.1800	4.9045	4.9442	0
27/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	859.2400	868.9900	0.8592	0.8690	0
27/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4867.5200	4907.2100	4.8675	4.9072	0
27/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	872.4700	882.2400	0.8725	0.8822	0
27/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4830.8500	4870.5600	4.8309	4.8706	0
27/11/2023	R209 On 01-August-24			Bond Future	12.1235	12.1303	66.0143	65.9835	0
27/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2306.1000	2310.4400	2.3061	2.3104	0
27/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3886.9700	3922.0700	3.8870	3.9221	0
27/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2327.2300	2331.5300	2.3272	2.3315	0
27/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3861.3300	3896.3900	3.8613	3.8964	0
27/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2348.4600	2352.7200	2.3485	2.3527	0
27/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3835.8300	3870.8500	3.8358	3.8709	0
27/11/2023	R209 On 07-November-24			Bond Future	12.2475	12.2546	64.4096	64.3779	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
27/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3445.9600	3444.7500	3.4460	3.4448	0
27/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3612.9900	3643.4500	3.6130	3.6435	0
27/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3469.5100	3468.2500	3.4695	3.4683	0
27/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3591.9100	3622.3200	3.5919	3.6223	0
27/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3492.8800	3491.5600	3.4929	3.4916	0
27/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3570.7000	3601.0500	3.5707	3.6011	0
27/11/2023	R209 On 06-February-25			Bond Future	12.3831	12.3906	65.7560	65.7234	0
27/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3943.2400	3938.7100	3.9432	3.9387	0
27/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3695.1500	3723.2500	3.6952	3.7233	0
27/11/2023	R210 On 01-February-24			Bond Future	231.7757	231.7818	231.7757	231.7818	501
27/11/2023	R210 On 02-May-24			Bond Future	233.6771	233.6835	233.6771	233.6835	0
27/11/2023	R210 On 01-August-24			Bond Future	238.8565	238.8625	238.8565	238.8625	0
27/11/2023	R210 On 07-November-24			Bond Future	241.1752	241.1812	241.1752	241.1812	60
27/11/2023	R210 On 06-February-25			Bond Future	246.2842	246.2892	246.2842	246.2892	0
27/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6674.1900	6679.2200	6.6742	6.6792	0
27/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2023	R213 On 01-February-24			Bond Future	10.7455	10.7984	84.8548	84.6286	29,276
27/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4260.2000	4089.6000	4.2602	4.0896	0
27/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	296.9200	352.6000	0.2969	0.3526	0
27/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4295.5300	4124.2700	4.2955	4.1243	0
27/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	292.0200	347.0400	0.2920	0.3470	0
27/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4330.9100	4159.0000	4.3309	4.1590	0
27/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	287.2000	341.5700	0.2872	0.3416	0
27/11/2023	R213 On 02-May-24			Bond Future	10.8266	10.8821	83.1710	82.9397	0
27/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1159.3000	1099.8700	1.1593	1.0999	0
27/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3482.2700	3654.1200	3.4823	3.6541	0
27/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1174.1900	1114.1400	1.1742	1.1141	0
27/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3453.9300	3625.1600	3.4539	3.6252	0
27/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1189.4100	1128.7300	1.1894	1.1287	0
27/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3425.9400	3596.5400	3.4259	3.5965	0
27/11/2023	R213 On 01-August-24			Bond Future	10.9152	10.9735	84.9949	84.7583	0
27/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2493.8300	2392.5400	2.4938	2.3925	0
27/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2718.6100	2853.8400	2.7186	2.8538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2515.0400	2413.1700	2.5150	2.4132	0
27/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2699.0500	2833.7000	2.6991	2.8337	0
27/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2536.3300	2433.8900	2.5363	2.4339	0
27/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2679.6000	2813.6800	2.6796	2.8137	0
27/11/2023	R213 On 07-November-24			Bond Future	11.0300	11.0916	83.4325	83.1901	15,993
27/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3233.6400	3112.8100	3.2336	3.1128	0
27/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2528.4000	2649.9200	2.5284	2.6499	0
27/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3256.5800	3135.2400	3.2566	3.1352	0
27/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2512.3800	2633.3900	2.5124	2.6334	0
27/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3279.5900	3157.7300	3.2796	3.1577	0
27/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2496.4600	2616.9500	2.4965	2.6170	0
27/11/2023	R213 On 06-February-25			Bond Future	11.1701	11.2353	85.1787	84.9308	0
27/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3464.8300	3339.9300	3.4648	3.3399	0
27/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2782.7700	2905.7200	2.7828	2.9057	0
27/11/2023	R214 On 01-February-24			Bond Future	12.2562	12.2728	62.0509	61.9720	10,978
27/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1352.8000	1352.7700	1.3528	1.3528	0
27/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1908.7300	1987.6300	1.9087	1.9876	0
27/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1375.6400	1375.3300	1.3756	1.3753	0
27/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1883.3900	1962.0100	1.8834	1.9620	0
27/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1398.6900	1398.0900	1.3987	1.3981	0
27/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1858.3100	1936.6400	1.8583	1.9366	0
27/11/2023	R214 On 02-May-24			Bond Future	12.3542	12.3714	60.1175	60.0368	10,172
27/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	835.2100	832.9300	0.8352	0.8329	0
27/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5274.1300	5352.5300	5.2741	5.3525	0
27/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	848.2700	845.8900	0.8483	0.8459	0
27/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5234.7500	5313.0500	5.2348	5.3131	0
27/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	861.3500	858.8500	0.8614	0.8589	0
27/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5195.4500	5273.6300	5.1955	5.2736	0
27/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2000.9900	1988.3500	2.0010	1.9884	10,000
27/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3115.9600	3184.0000	3.1160	3.1840	0
27/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2045.9700	2032.9200	2.0460	2.0329	7,110
27/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3064.4300	3132.0600	3.0644	3.1321	0
27/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3986.5500	3957.3200	3.9866	3.9573	0
27/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1641.0700	1692.5200	1.6411	1.6925	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
27/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6026.5100	5983.3300	6.0265	5.9833	0
27/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	928.5900	966.0900	0.9286	0.9661	17,110
27/11/2023	R214 On 01-August-24			Bond Future	12.4573	12.4751	61.4356	61.3531	0
27/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2522.7200	2504.0600	2.5227	2.5041	0
27/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3924.9000	3988.8100	3.9249	3.9888	0
27/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2544.8300	2526.0000	2.5448	2.5260	0
27/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3899.0100	3962.7500	3.8990	3.9628	0
27/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2567.2300	2548.2300	2.5672	2.5482	0
27/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3873.4700	3937.0400	3.8735	3.9370	0
27/11/2023	R214 On 07-November-24			Bond Future	12.5801	12.5987	59.5729	59.4882	0
27/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3715.5000	3686.1900	3.7155	3.6862	0
27/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3624.7000	3680.0900	3.6247	3.6801	0
27/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3740.0500	3710.5800	3.7401	3.7106	0
27/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3603.7800	3659.0100	3.6038	3.6590	0
27/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3764.6700	3735.0400	3.7647	3.7350	0
27/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3582.9700	3638.0400	3.5830	3.6380	0
27/11/2023	R214 On 06-February-25			Bond Future	12.7149	12.7343	60.8185	60.7317	0
27/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3987.0500	3954.7000	3.9871	3.9547	0
27/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	4009.2100	4063.6400	4.0092	4.0636	0
27/11/2023	R248 On 01-February-24			Bond Future	12.3593	12.3863	76.2566	76.1009	246,184
27/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	334.8400	336.2400	0.3348	0.3362	0
27/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5617.9400	5775.0700	5.6179	5.7751	0
27/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1430.1300	1410.2400	1.4301	1.4102	0
27/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2717.1100	2852.9500	2.7171	2.8530	0
27/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1455.5700	1435.1200	1.4556	1.4351	0
27/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2682.9800	2818.2600	2.6830	2.8183	0
27/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1481.2500	1460.2500	1.4813	1.4603	0
27/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2649.1700	2783.9000	2.6492	2.7839	0
27/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1867.3600	1838.0100	1.8674	1.8380	0
27/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2211.2700	2337.6500	2.2113	2.3377	0
27/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4782.7700	4699.1900	4.7828	4.6992	0
27/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	716.2100	788.3600	0.7162	0.7884	0
27/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5926.2100	5826.7300	5.9262	5.8267	0
27/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	477.7300	533.9800	0.4777	0.5340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8230.9200	8107.7400	8.2309	8.1077	0
27/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	212.1000	244.6500	0.2121	0.2447	0
27/11/2023	R248 On 02-May-24			Bond Future	12.4612	12.4892	73.4931	73.3340	12,631
27/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	818.4000	805.1900	0.8184	0.8052	0
27/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7341.6400	7487.5500	7.3416	7.4876	0
27/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	903.0500	888.2900	0.9031	0.8883	0
27/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7030.3100	7174.6700	7.0303	7.1747	0
27/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	917.7400	902.7200	0.9177	0.9027	0
27/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6979.3400	7123.4400	6.9793	7.1234	0
27/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	932.5900	917.2900	0.9326	0.9173	0
27/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6928.6300	7072.4500	6.9286	7.0725	0
27/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3017.3300	2967.9300	3.0173	2.9679	0
27/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3367.1900	3476.9100	3.3672	3.4769	0
27/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5587.9600	5506.9300	5.5880	5.5069	0
27/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1794.3500	1872.4400	1.7944	1.8724	0
27/11/2023	R248 On 01-August-24			Bond Future	12.5685	12.5976	75.1045	74.9417	13,000
27/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3162.9300	3111.1000	3.1629	3.1111	0
27/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4697.1700	4808.2100	4.6972	4.8082	0
27/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3190.4300	3138.2400	3.1904	3.1382	0
27/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4666.4900	4777.1700	4.6665	4.7772	0
27/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3218.0300	3165.4800	3.2180	3.1655	0
27/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4635.9900	4746.3100	4.6360	4.7463	0
27/11/2023	R248 On 07-November-24			Bond Future	12.6959	12.7263	72.4181	72.2512	0
27/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4819.1700	4748.0000	4.8192	4.7480	0
27/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4358.5000	4454.2500	4.3585	4.4543	0
27/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4849.2000	4777.7200	4.8492	4.7777	0
27/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4334.1000	4429.5400	4.3341	4.4295	0
27/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4879.2900	4807.5000	4.8793	4.8075	0
27/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4309.8400	4404.9700	4.3098	4.4050	0
27/11/2023	R248 On 06-February-25			Bond Future	12.8357	12.8674	73.9315	73.7607	0
27/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4522.0800	4451.9600	4.5221	4.4520	0
27/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5207.0000	5307.6400	5.2070	5.3076	0
27/11/2023	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
27/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0