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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
29/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	2025 On 01-February-24			Bond Future	175.1739	175.1584	175.1739	175.1584	12,060
29/11/2023	2025 On 02-May-24			Bond Future	179.0861	179.0704	179.0861	179.0704	0
29/11/2023	2025 On 01-August-24			Bond Future	181.2075	181.1901	181.2075	181.1901	0
29/11/2023	2025 On 07-November-24			Bond Future	185.5191	185.4996	185.5191	185.4996	75
29/11/2023	2029 On 01-February-24			Bond Future	127.7043	127.6711	127.7043	127.6711	7,360
29/11/2023	2029 On 02-May-24			Bond Future	129.1814	129.1476	129.1814	129.1476	0
29/11/2023	2029 On 01-August-24			Bond Future	132.0461	132.0106	132.0461	132.0106	0
29/11/2023	2029 On 07-November-24			Bond Future	133.7771	133.7396	133.7771	133.7396	66
29/11/2023	2029 On 06-February-25			Bond Future	136.6144	136.5743	136.6144	136.5743	0
29/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4214.3800	4174.2800	4.2144	4.1743	0
29/11/2023	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
29/11/2023	2030 On 01-February-24			Bond Future	9.9612	10.0568	91.4456	91.0466	69,452
29/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	528.5300	428.0700	0.5285	0.4281	400
29/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2183.4500	2482.0400	2.1835	2.4820	0
29/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	1063.2600	896.3600	1.0633	0.8964	500
29/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1361.6700	1593.8200	1.3617	1.5938	0
29/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1147.5800	971.9700	1.1476	0.9720	1,360
29/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1278.1700	1501.6100	1.2782	1.5016	0
29/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1303.7600	1112.9700	1.3038	1.1130	500
29/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1141.5800	1349.8400	1.1416	1.3498	0
29/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1471.9700	1266.2400	1.4720	1.2662	400
29/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1018.1900	1211.5100	1.0182	1.2115	0
29/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1702.6300	1478.2300	1.7026	1.4782	200
29/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	875.6400	1050.2900	0.8756	1.0503	0
29/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2358.7200	2090.8900	2.3587	2.0909	500
29/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	586.6200	717.8400	0.5866	0.7178	0
29/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4408.4300	4062.9400	4.4084	4.0629	0
29/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	188.8400	242.4000	0.1888	0.2424	700
29/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5534.8800	5168.0800	5.5349	5.1681	0
29/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	103.5800	135.8300	0.1036	0.1358	1,360
29/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5681.8200	5312.9100	5.6818	5.3129	0
29/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	95.7100	125.8500	0.0957	0.1259	0
29/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5718.5500	5349.1300	5.7186	5.3491	0
29/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	93.8000	123.4300	0.0938	0.1234	0
29/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5755.3600	5385.4300	5.7554	5.3854	0
29/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	91.9800	121.1000	0.0920	0.1211	0
29/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	7158.2600	6774.2700	7.1583	6.7743	0
29/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	43.1900	58.2500	0.0432	0.0583	200
29/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7527.3200	7140.9000	7.5273	7.1409	0
29/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	35.3800	48.0100	0.0354	0.0480	500
29/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7564.2000	7177.5500	7.5642	7.1776	0
29/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	34.6900	47.0900	0.0347	0.0471	500
29/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8446.4200	8055.4600	8.4464	8.0555	0
29/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	21.5300	29.6200	0.0215	0.0296	400
29/11/2023	2030 On 02-May-24			Bond Future	10.0177	10.1187	93.4659	93.0581	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
29/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1310.0300	1162.3000	1.3100	1.1623	1,000
29/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	2773.3600	3033.3900	2.7734	3.0334	0
29/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1561.3500	1394.0000	1.5614	1.3940	0
29/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2407.5600	2647.9700	2.4076	2.6480	0
29/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1579.3900	1410.7100	1.5794	1.4107	0
29/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2384.6400	2623.7200	2.3846	2.6237	0
29/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1597.8000	1427.7900	1.5978	1.4278	0
29/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2362.1100	2599.8600	2.3621	2.5999	0
29/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2277.4400	2063.4600	2.2774	2.0635	1,000
29/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1703.3900	1897.1700	1.7034	1.8972	0
29/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3451.7200	3181.7100	3.4517	3.1817	500
29/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1052.1500	1189.9000	1.0522	1.1899	0
29/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	4026.5500	3735.6400	4.0266	3.7356	1,080
29/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	847.5400	964.3900	0.8475	0.9644	0
29/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4943.2600	4625.6100	4.9433	4.6256	500
29/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	610.9900	701.1000	0.6110	0.7011	0
29/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7636.4100	7270.5700	7.6364	7.2706	0
29/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	246.6000	288.5200	0.2466	0.2885	1,000
29/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	9118.3400	8736.9000	9.1183	8.7369	0
29/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	143.2900	169.6100	0.1433	0.1696	1,080
29/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11699.4900	11300.6000	11.6995	11.3006	0
29/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	39.5800	48.4500	0.0396	0.0485	500
29/11/2023	2030 On 01-August-24			Bond Future	10.0839	10.1910	91.5108	91.0934	0
29/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	3023.2800	2789.3700	3.0233	2.7894	0
29/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	1913.1700	2096.6800	1.9132	2.0967	0
29/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	3046.6000	2811.6600	3.0466	2.8117	0
29/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	1898.0000	2080.4800	1.8980	2.0805	0
29/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	3070.3100	2834.3400	3.0703	2.8343	0
29/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	1883.2300	2064.6800	1.8832	2.0647	0
29/11/2023	2030 On 07-November-24			Bond Future	10.1572	10.2714	93.6636	93.2356	1,652
29/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3960.8900	3696.9900	3.9609	3.6970	0
29/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1801.1400	1965.3000	1.8011	1.9653	0
29/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3985.5400	3720.8100	3.9855	3.7208	0
29/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1789.2800	1952.6100	1.7893	1.9526	0

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29/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	4010.2400	3744.6700	4.0102	3.7447	0
29/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1777.5000	1939.9900	1.7775	1.9400	0
29/11/2023	2030 On 06-February-25			Bond Future	10.2577	10.3794	91.6158	91.1774	0
29/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3775.8000	3522.6600	3.7758	3.5227	0
29/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2266.0700	2451.3200	2.2661	2.4513	0
29/11/2023	2032 On 01-February-24			Bond Future	10.8721	10.9733	88.9469	88.4608	86,937
29/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	147.4600	108.9800	0.1475	0.1090	1,200
29/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4438.2900	4885.9400	4.4383	4.8859	0
29/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	820.7100	669.9200	0.8207	0.6699	500
29/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2195.0300	2530.3700	2.1950	2.5304	0
29/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1181.1700	987.0000	1.1812	0.9870	1,200
29/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	1723.8200	2015.7800	1.7238	2.0158	0
29/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1228.7000	1029.3700	1.2287	1.0294	200
29/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1674.1900	1960.9900	1.6742	1.9610	0
29/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1534.8000	1304.7800	1.5348	1.3048	8,500
29/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1400.2500	1656.3600	1.4003	1.6564	0
29/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	2086.2400	1809.9600	2.0862	1.8100	500
29/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1043.6100	1253.4600	1.0436	1.2535	0
29/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2880.3400	2552.5200	2.8803	2.5525	0
29/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	708.4300	866.7400	0.7084	0.8667	17,000
29/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3680.0600	3313.2100	3.6801	3.3132	0
29/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	490.1100	609.3900	0.4901	0.6094	8,500
29/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4449.8100	4054.4500	4.4498	4.0545	0
29/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	348.3400	439.1100	0.3483	0.4391	200
29/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4765.8000	4360.7600	4.7658	4.3608	0
29/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	303.4000	384.4900	0.3034	0.3845	0
29/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4805.6400	4399.4600	4.8056	4.3995	0
29/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	298.2700	378.2200	0.2983	0.3782	0
29/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4845.4500	4438.1400	4.8455	4.4381	0
29/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	293.1400	371.9600	0.2931	0.3720	0
29/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5448.4900	5025.8600	5.4485	5.0259	0
29/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	225.9900	289.4900	0.2260	0.2895	0
29/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7497.0600	7040.4800	7.4971	7.0405	0
29/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	92.1800	121.7300	0.0922	0.1217	200

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29/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7991.4000	7529.7500	7.9914	7.5298	0
29/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	74.3100	98.7900	0.0743	0.0988	1,200
29/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	8443.7600	7978.2000	8.4438	7.9782	0
29/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	61.0100	81.5800	0.0610	0.0816	500
29/11/2023	2032 On 02-May-24			Bond Future	10.9567	11.0626	86.7499	86.2531	62,106
29/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1215.0300	1066.4500	1.2150	1.0665	1,000
29/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4086.8500	4435.0300	4.0869	4.4350	0
29/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1520.8800	1345.8200	1.5209	1.3458	0
29/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3513.5500	3835.2500	3.5136	3.8353	0
29/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1539.1300	1362.5600	1.5391	1.3626	0
29/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3483.2800	3803.4700	3.4833	3.8035	0
29/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1557.5100	1379.4300	1.5575	1.3794	0
29/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3453.1900	3771.8700	3.4532	3.7719	0
29/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1576.0300	1396.4400	1.5760	1.3964	500
29/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3423.2600	3740.4300	3.4233	3.7404	0
29/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1613.6900	1431.0600	1.6137	1.4311	500
29/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3364.1400	3678.2700	3.3641	3.6783	0
29/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1729.5400	1537.7500	1.7295	1.5378	1,550
29/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3190.4700	3495.4400	3.1905	3.4954	0
29/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2181.2300	1956.8300	2.1812	1.9568	1,000
29/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2638.5200	2910.8800	2.6385	2.9109	0
29/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2754.5500	2494.7700	2.7546	2.4948	500
29/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2129.6500	2366.6300	2.1297	2.3666	0
29/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	3082.7000	2805.0800	3.0827	2.8051	0
29/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	1900.1600	2119.3000	1.9002	2.1193	500
29/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3488.7600	3191.1700	3.4888	3.1912	1,550
29/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1661.6000	1860.7700	1.6616	1.8608	0
29/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4958.9400	4603.8300	4.9589	4.6038	0
29/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1058.1000	1199.7500	1.0581	1.1998	500
29/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8907.6300	8467.7600	8.9076	8.4678	0
29/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	352.8800	409.7700	0.3529	0.4098	1,000
29/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9959.7500	9507.4000	9.9598	9.5074	0
29/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	265.7100	310.1200	0.2657	0.3101	500
29/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10590.6100	10131.1400	10.5906	10.1311	0

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29/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	215.6300	252.9200	0.2156	0.2529	1,550
29/11/2023	2032 On 01-August-24			Bond Future	11.0497	11.1607	88.6526	88.1444	0
29/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	3159.4000	2899.6500	3.1594	2.8997	0
29/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	2791.1500	3039.6600	2.7912	3.0397	0
29/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	3185.0400	2924.0500	3.1850	2.9241	0
29/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	2771.0800	3018.3500	2.7711	3.0184	0
29/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	3210.4900	2948.2600	3.2105	2.9483	0
29/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2750.8500	2996.8800	2.7509	2.9969	0
29/11/2023	2032 On 07-November-24			Bond Future	11.1611	11.2781	86.5713	86.0502	1,345
29/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3920.1800	3625.9800	3.9202	3.6260	0
29/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2553.0800	2779.9500	2.5531	2.7800	0
29/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3947.2300	3651.9200	3.9472	3.6519	0
29/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2536.3400	2762.1000	2.5363	2.7621	0
29/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3974.0200	3677.6100	3.9740	3.6776	0
29/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2519.3800	2744.0400	2.5194	2.7440	0
29/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4388.6100	4076.0100	4.3886	4.0760	1,615
29/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2281.1000	2489.5700	2.2811	2.4896	0
29/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9860.8900	9419.7800	9.8609	9.4198	0
29/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	715.0500	795.0100	0.7151	0.7950	1,615
29/11/2023	2032 On 06-February-25			Bond Future	11.2920	11.4151	88.3828	87.8495	0
29/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4513.7600	4202.9800	4.5138	4.2030	0
29/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2678.7900	2901.2400	2.6788	2.9012	0
29/11/2023	2033 On 01-February-24			Bond Future	122.0166	121.5831	122.0166	121.5831	8,079
29/11/2023	2033 On 02-May-24			Bond Future	123.2701	122.8272	123.2701	122.8272	0
29/11/2023	2033 On 01-August-24			Bond Future	126.0038	125.5501	126.0038	125.5501	0
29/11/2023	2033 On 07-November-24			Bond Future	127.4929	127.0273	127.4929	127.0273	0
29/11/2023	2033 On 06-February-25			Bond Future	130.1971	129.7198	130.1971	129.7198	0
29/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5257.0800	4779.7900	5.2571	4.7798	0
29/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	2037 On 01-February-24			Bond Future	11.9251	12.0213	77.7985	77.2785	135,484
29/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2313.5900	2033.4500	2.3136	2.0335	2,500
29/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1425.2500	1665.0400	1.4253	1.6650	0
29/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	3071.2500	2741.7800	3.0713	2.7418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1020.9700	1211.4300	1.0210	1.2114	0
29/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	3107.6700	2776.1000	3.1077	2.7761	0
29/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1005.1900	1193.5500	1.0052	1.1936	0
29/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	3144.2600	2810.5900	3.1443	2.8106	0
29/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	989.6300	1175.8900	0.9896	1.1759	0
29/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5560.0200	5128.1100	5.5600	5.1281	0
29/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	370.8600	458.8800	0.3709	0.4589	2,500
29/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9921.7100	9421.5500	9.9217	9.4216	0
29/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	62.9100	82.6800	0.0629	0.0827	2,500
29/11/2023	2037 On 02-May-24			Bond Future	12.0306	12.1305	79.5173	78.9859	0
29/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1363.7600	1204.7000	1.3638	1.2047	0
29/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	4672.8200	5045.1000	4.6728	5.0451	0
29/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1382.6300	1221.9800	1.3826	1.2220	0
29/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	4634.9400	5005.6300	4.6349	5.0056	0
29/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1401.6700	1239.4100	1.4017	1.2394	0
29/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4597.2800	4966.3600	4.5973	4.9664	0
29/11/2023	2037 On 01-August-24			Bond Future	12.1458	12.2499	77.0056	76.4620	0
29/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3376.0600	3112.8500	3.3761	3.1129	0
29/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3669.9100	3950.2800	3.6699	3.9503	0
29/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3403.6300	3139.1100	3.4036	3.1391	0
29/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3644.7100	3923.7700	3.6447	3.9238	0
29/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3431.3000	3165.4800	3.4313	3.1655	1,383
29/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3619.6600	3897.4200	3.6197	3.8974	0
29/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6850.5300	6466.6000	6.8505	6.4666	0
29/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1734.8200	1894.4700	1.7348	1.8945	1,383
29/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	9211.5000	8777.8200	9.2115	8.7778	0
29/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1104.3500	1214.2500	1.1044	1.2143	1,383
29/11/2023	2037 On 07-November-24			Bond Future	12.2703	12.3789	78.8164	78.2593	9,101
29/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	5029.8100	4716.3300	5.0298	4.7163	0
29/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3506.6800	3750.3400	3.5067	3.7503	0
29/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	5059.3800	4744.8700	5.0594	4.7449	0
29/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3486.2000	3728.8300	3.4862	3.7288	0
29/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	5089.3100	4773.7700	5.0893	4.7738	0
29/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3466.1200	3707.7200	3.4661	3.7077	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	2037 On 06-February-25			Bond Future	12.4090	12.5224	76.2055	75.6355	0
29/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5501.0500	5175.3000	5.5011	5.1753	0
29/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3756.2900	4000.5200	3.7563	4.0005	0
29/11/2023	2038 On 01-February-24			Bond Future	130.7333	130.1661	130.7333	130.1661	3,549
29/11/2023	2038 On 02-May-24			Bond Future	133.6531	133.0733	133.6531	133.0733	1,706
29/11/2023	2038 On 01-August-24			Bond Future	134.5354	133.9418	134.5354	133.9418	0
29/11/2023	2038 On 07-November-24			Bond Future	137.7358	137.1269	137.7358	137.1269	0
29/11/2023	2038 On 06-February-25			Bond Future	138.5249	137.9011	138.5249	137.9011	0
29/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3294.8500	2671.0700	3.2949	2.6711	0
29/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	2040 On 01-February-24			Bond Future	12.1720	12.2425	78.0267	77.6228	126,846
29/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2338.1700	2128.8700	2.3382	2.1289	0
29/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1607.5700	1802.2300	1.6076	1.8022	0
29/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2439.1500	2224.3500	2.4392	2.2244	0
29/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1538.8700	1728.0300	1.5389	1.7280	0
29/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2473.3100	2256.7000	2.4733	2.2567	0
29/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1516.6000	1703.9500	1.5166	1.7040	0
29/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2507.5600	2289.1400	2.5076	2.2891	0
29/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1494.4800	1680.0200	1.4945	1.6800	0
29/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4654.0500	4350.8500	4.6541	4.3509	0
29/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	637.9700	738.7300	0.6380	0.7387	0
29/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	9137.7200	8759.2800	9.1377	8.7593	0
29/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	117.6700	143.1900	0.1177	0.1432	0
29/11/2023	2040 On 02-May-24			Bond Future	12.2800	12.3532	79.7505	79.3378	0
29/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1308.0400	1194.1100	1.3080	1.1941	0
29/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5312.5700	5611.3800	5.3126	5.6114	0
29/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1326.9300	1211.8000	1.3269	1.2118	0
29/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5270.2700	5567.8800	5.2703	5.5679	0
29/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1345.9900	1229.6500	1.3460	1.2297	0
29/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5228.2200	5524.6200	5.2282	5.5246	0
29/11/2023	2040 On 01-August-24			Bond Future	12.3975	12.4737	76.9937	76.5713	0
29/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3548.3000	3345.9000	3.5483	3.3459	0
29/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	3981.5300	4201.5300	3.9815	4.2015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3577.5700	3374.1600	3.5776	3.3742	0
29/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	3954.6700	4173.6600	3.9547	4.1737	0
29/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3606.6900	3402.2700	3.6067	3.4023	0
29/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	3927.7300	4145.7100	3.9277	4.1457	0
29/11/2023	2040 On 07-November-24			Bond Future	12.5238	12.6033	78.8039	78.3708	8,625
29/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5268.8400	5023.2500	5.2688	5.0233	0
29/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3568.5300	3756.0200	3.5685	3.7560	0
29/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5300.6500	5054.2400	5.3007	5.0542	0
29/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3547.5300	3734.2000	3.5475	3.7342	0
29/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5332.5200	5085.3000	5.3325	5.0853	0
29/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3526.6500	3712.5100	3.5267	3.7125	0
29/11/2023	2040 On 06-February-25			Bond Future	12.6631	12.7461	75.9417	75.4983	0
29/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5547.2000	5297.8600	5.5472	5.2979	0
29/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4030.9000	4224.9400	4.0309	4.2249	0
29/11/2023	2044 On 01-February-24			Bond Future	12.2290	12.3097	74.3453	73.8796	100,146
29/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2083.1300	1859.1800	2.0831	1.8592	0
29/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	1845.9900	2087.7100	1.8460	2.0877	0
29/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2114.9400	1888.8300	2.1149	1.8888	0
29/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	1820.0900	2059.6500	1.8201	2.0597	0
29/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2146.8500	1918.5800	2.1469	1.9186	0
29/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	1794.3700	2031.7700	1.7944	2.0318	0
29/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4867.4900	4511.6400	4.8675	4.5116	0
29/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	608.3300	718.1500	0.6083	0.7182	15,000
29/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5958.1900	5572.4500	5.9582	5.5725	0
29/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	405.9500	485.8800	0.4060	0.4859	5,000
29/11/2023	2044 On 02-May-24			Bond Future	12.3326	12.4162	75.9878	75.5119	27
29/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1318.2200	1186.5500	1.3182	1.1866	0
29/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5403.3200	5747.5100	5.4033	5.7475	0
29/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1337.2600	1204.1800	1.3373	1.2042	0
29/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5359.8400	5702.6200	5.3598	5.7026	0
29/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1356.4600	1221.9800	1.3565	1.2220	0
29/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5316.6000	5657.9800	5.3166	5.6580	0
29/11/2023	2044 On 01-August-24			Bond Future	12.4449	12.5319	73.2735	72.7866	0
29/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3346.1000	3121.8400	3.3461	3.1218	0

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29/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4284.5400	4547.1500	4.2845	4.5472	0
29/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3374.5400	3149.0900	3.3745	3.1491	0
29/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4255.5100	4516.9300	4.2555	4.5169	0
29/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3403.0900	3176.4600	3.4031	3.1765	0
29/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4226.6500	4486.8900	4.2267	4.4869	0
29/11/2023	2044 On 07-November-24			Bond Future	12.5652	12.6558	74.9962	74.4972	0
29/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5400.4900	5114.6600	5.4005	5.1147	0
29/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3584.4800	3797.6700	3.5845	3.7977	0
29/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5432.3300	5145.5600	5.4323	5.1456	0
29/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3563.2500	3775.5000	3.5633	3.7755	0
29/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5464.5000	5176.8100	5.4645	5.1768	0
29/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3542.4200	3753.7500	3.5424	3.7538	0
29/11/2023	2044 On 06-February-25			Bond Future	12.6973	12.7917	72.1794	71.6688	0
29/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5740.7900	5449.3400	5.7408	5.4493	0
29/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4020.5100	4239.6100	4.0205	4.2396	0
29/11/2023	2046 On 01-February-24			Bond Future	115.1715	114.4299	115.1715	114.4299	11,904
29/11/2023	2046 On 02-May-24			Bond Future	115.5831	114.8252	115.5831	114.8252	4,626
29/11/2023	2046 On 01-August-24			Bond Future	118.1460	117.3704	118.1460	117.3704	0
29/11/2023	2046 On 07-November-24			Bond Future	118.7395	117.9444	118.7395	117.9444	0
29/11/2023	2046 On 06-February-25			Bond Future	121.2560	120.4423	121.2560	120.4423	0
29/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7245.9700	6432.3000	7.2460	6.4323	0
29/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	2050 On 01-February-24			Bond Future	114.7524	113.8292	114.7524	113.8292	10,813
29/11/2023	2050 On 02-May-24			Bond Future	117.3152	116.3714	117.3152	116.3714	3,316
29/11/2023	2050 On 01-August-24			Bond Future	117.5982	116.6328	117.5982	116.6328	0
29/11/2023	2050 On 07-November-24			Bond Future	120.3958	119.4062	120.3958	119.4062	0
29/11/2023	2050 On 06-February-25			Bond Future	120.5724	119.5602	120.5724	119.5602	0
29/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	4972.4300	3960.1700	4.9724	3.9602	0
29/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	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
29/11/2023	AL37 On 01-February-24			Index Future	941.0640	938.4730	941.0640	938.4730	0
29/11/2023	AL37 On 02-May-24			Index Future	961.8530	959.2050	961.8530	959.2050	0
29/11/2023	AL37 On 01-August-24			Index Future	982.9640	980.2560	982.9640	980.2560	0
29/11/2023	AL37 On 07-November-24			Index Future	1006.1270	1003.3520	1006.1270	1,003.3520	0
29/11/2023	AL37 On 06-February-25			Index Future	1027.2740	1024.4370	1027.2740	1,024.4370	0
29/11/2023	AL7T On 01-February-24			Index Future	1081.3700	1075.4150	1081.3700	1,075.4150	0
29/11/2023	AL7T On 02-May-24			Index Future	1105.2600	1099.1730	1105.2600	1,099.1730	0
29/11/2023	AL7T On 01-August-24			Index Future	1129.5180	1123.2940	1129.5180	1,123.2940	0
29/11/2023	AL7T On 07-November-24			Index Future	1156.1350	1149.7620	1156.1350	1,149.7620	0
29/11/2023	AL7T On 06-February-25			Index Future	1180.4350	1173.9230	1180.4350	1,173.9230	0
29/11/2023	ALBI On 01-February-24			Index Future	943.2950	938.8900	943.2950	938.8900	100
29/11/2023	ALBI On 02-May-24			Index Future	964.1340	959.6320	964.1340	959.6320	0
29/11/2023	ALBI On 01-August-24			Index Future	985.2950	980.6910	985.2950	980.6910	0
29/11/2023	ALBI On 07-November-24			Index Future	1008.5130	1003.7990	1008.5130	1,003.7990	0
29/11/2023	ALBI On 06-February-25			Index Future	1029.7100	1024.8920	1029.7100	1,024.8920	0
29/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	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
29/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	ES33 On 01-February-24			Bond Future	12.4134	12.5109	75.8164	75.3825	0
29/11/2023	ES33 On 02-May-24			Bond Future	12.5481	12.6499	73.7108	73.2674	0
29/11/2023	ES33 On 01-August-24			Bond Future	12.6916	12.7981	75.3447	74.8908	0
29/11/2023	ES33 On 07-November-24			Bond Future	12.8634	12.9752	73.3323	72.8670	0
29/11/2023	ES33 On 06-February-25			Bond Future	13.0546	13.1720	74.8822	74.4059	0
29/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1150.6100	674.2700	1.1506	0.6743	0
29/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	ES42 On 01-February-24			Bond Future	12.9100	12.9812	71.7210	71.3540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	ES42 On 02-May-24			Bond Future	13.0385	13.1125	69.0602	68.6851	0
29/11/2023	ES42 On 01-August-24			Bond Future	13.1719	13.2490	70.5904	70.2064	0
29/11/2023	ES42 On 07-November-24			Bond Future	13.3272	13.4079	67.9995	67.6057	0
29/11/2023	ES42 On 06-February-25			Bond Future	13.4909	13.5752	69.4336	69.0305	0
29/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1040.1200	636.9800	1.0401	0.6370	0
29/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 01-February-24			GOVI	929.7460	925.3760	929.7460	925.3760	711
29/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	497660.0000	453960.0000	49.7660	45.3960	0
29/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	497560.0000	453860.0000	49.7560	45.3860	0
29/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	497460.0000	453760.0000	49.7460	45.3760	0
29/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 02-May-24			GOVI	950.2850	945.8190	950.2850	945.8190	0
29/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	6850.0000	51510.0000	0.6850	5.1510	0
29/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	6950.0000	51610.0000	0.6950	5.1610	0
29/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	7050.0000	51710.0000	0.7050	5.1710	0
29/11/2023	GOVI On 01-August-24			GOVI	971.1420	966.5760	971.1420	966.5760	0
29/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	277720.0000	232060.0000	27.7720	23.2060	0
29/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	277620.0000	231960.0000	27.7620	23.1960	0
29/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	277520.0000	231860.0000	27.7520	23.1860	0
29/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 07-November-24			GOVI	994.0270	989.3510	994.0270	989.3510	0
29/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	452470.0000	405710.0000	45.2470	40.5710	0
29/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	452370.0000	405610.0000	45.2370	40.5610	0
29/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	452270.0000	405510.0000	45.2270	40.5510	0
29/11/2023	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
29/11/2023	GOVI On 06-February-25			GOVI	1014.9200	1010.1410	1014.9200	1,010.1410	0
29/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	429200.0000	381410.0000	42.9200	38.1410	0
29/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/11/2023	IGOV On 01-February-24			Index Future	344.2640	342.9150	344.2640	342.9150	606
29/11/2023	IGOV On 02-May-24			Index Future	351.9530	350.5730	351.9530	350.5730	16
29/11/2023	IGOV On 01-August-24			Index Future	359.7580	358.3480	359.7580	358.3480	0
29/11/2023	IGOV On 07-November-24			Index Future	368.3220	366.8760	368.3220	366.8760	0
29/11/2023	IGOV On 06-February-25			Index Future	376.1410	374.6630	376.1410	374.6630	0
29/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
29/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
29/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
29/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
29/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1900	8.2000	91.8100	91.8000	0
29/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1700	8.1700	91.8300	91.8300	0
29/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0500	8.0700	91.9500	91.9300	0
29/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8300	7.8400	92.1700	92.1600	0
29/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5100	7.5600	92.4900	92.4400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3800	7.4200	92.6200	92.5800	0
29/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2900	7.3300	92.7100	92.6700	0
29/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2400	7.3000	92.7600	92.7000	0
29/11/2023	R035 On 01-February-24			Bond Future	11.5966	11.6931	87.1608	86.6414	68,347
29/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	183.1400	142.4800	0.1831	0.1425	400
29/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	5708.2000	6186.9100	5.7082	6.1869	0
29/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	698.1500	575.1800	0.6982	0.5752	400
29/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3332.9100	3729.3100	3.3329	3.7293	0
29/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3783.0800	3412.9200	3.7831	3.4129	0
29/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	709.4900	858.7000	0.7095	0.8587	0
29/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3822.6800	3450.6700	3.8227	3.4507	0
29/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	697.8000	845.1600	0.6978	0.8452	0
29/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3862.3900	3488.5600	3.8624	3.4886	0
29/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	686.2800	831.8200	0.6863	0.8318	0
29/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	9349.4600	8852.7800	9.3495	8.8528	0
29/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	71.4300	94.1200	0.0714	0.0941	400
29/11/2023	R035 On 02-May-24			Bond Future	11.6937	11.7940	84.5745	84.0438	105,087
29/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1544.4200	1370.3500	1.5444	1.3704	0
29/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4282.2700	4638.9400	4.2823	4.6389	0
29/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1564.6100	1388.9200	1.5646	1.3889	0
29/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4246.8900	4601.9400	4.2469	4.6019	0
29/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1584.9400	1407.6400	1.5849	1.4076	0
29/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4211.7100	4565.1500	4.2117	4.5652	0
29/11/2023	R035 On 01-August-24			Bond Future	11.7971	11.9017	86.4298	85.8868	0
29/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3412.4400	3144.8500	3.4124	3.1449	0
29/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3449.6300	3725.0600	3.4496	3.7251	0
29/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3440.5600	3171.6600	3.4406	3.1717	0
29/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3425.5900	3699.7100	3.4256	3.6997	0
29/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3468.5100	3198.2900	3.4685	3.1983	0
29/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3401.4200	3674.2200	3.4014	3.6742	0
29/11/2023	R035 On 07-November-24			Bond Future	11.9237	12.0333	83.9475	83.3910	19,584
29/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4483.5300	4175.7700	4.4835	4.1758	0
29/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3239.5300	3488.3400	3.2395	3.4883	0
29/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4513.1800	4204.2800	4.5132	4.2043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3219.2200	3466.8900	3.2192	3.4669	0
29/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4542.9100	4232.8800	4.5429	4.2329	0
29/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3199.0300	3445.5700	3.1990	3.4456	0
29/11/2023	R035 On 06-February-25			Bond Future	12.0678	12.1824	85.7045	85.1351	0
29/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	5009.9200	4685.4900	5.0099	4.6855	0
29/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3326.4900	3571.5400	3.3265	3.5715	0
29/11/2023	R053 On 01-February-24			Bond Future	12.1614	12.2367	99.7924	99.2189	0
29/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6348.1700	5915.5100	6.3482	5.9155	0
29/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	852.6000	993.4200	0.8526	0.9934	0
29/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6403.6900	5969.3800	6.4037	5.9694	0
29/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	839.6000	978.7700	0.8396	0.9788	0
29/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6459.1800	6023.2300	6.4592	6.0232	0
29/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	826.6600	964.1900	0.8267	0.9642	0
29/11/2023	R053 On 02-May-24			Bond Future	12.2603	12.3385	96.1323	95.5463	5,189
29/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7491.4200	7090.3500	7.4914	7.0904	0
29/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2070.4600	2255.4300	2.0705	2.2554	0
29/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7540.8700	7138.5400	7.5409	7.1385	0
29/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2052.3900	2236.1000	2.0524	2.2361	0
29/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7590.5900	7187.0200	7.5906	7.1870	0
29/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2034.6900	2217.1600	2.0347	2.2172	0
29/11/2023	R053 On 01-August-24			Bond Future	12.3645	12.4458	98.2405	97.6409	0
29/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8442.6100	8048.7100	8.4426	8.0487	0
29/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3066.2100	3271.9300	3.0662	3.2719	0
29/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8489.1500	8094.2000	8.4892	8.0942	0
29/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3046.2900	3250.9600	3.0463	3.2510	0
29/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8535.7300	8139.7300	8.5357	8.1397	0
29/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3026.5100	3230.1300	3.0265	3.2301	0
29/11/2023	R053 On 07-November-24			Bond Future	12.4844	12.5694	94.6790	94.0643	0
29/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	7173.4100	6824.9200	7.1734	6.8249	0
29/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	4996.6700	5262.8200	4.9967	5.2628	0
29/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	7215.0600	6865.4600	7.2151	6.8655	0
29/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	4968.6700	5233.7100	4.9687	5.2337	0
29/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7256.7800	6906.0700	7.2568	6.9061	0
29/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	4940.8300	5204.7600	4.9408	5.2048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R053 On 06-February-25			Bond Future	12.6137	12.7023	96.6576	96.0286	0
29/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7645.9500	7287.4500	7.6460	7.2875	0
29/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5368.6900	5639.1100	5.3687	5.6391	0
29/11/2023	R186 On 01-February-24			Bond Future	8.7312	8.8010	105.7355	105.5567	76,901
29/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	2064.6900	1914.5800	2.0647	1.9146	0
29/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	117.1100	145.8200	0.1171	0.1458	0
29/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	2087.0300	1936.3900	2.0870	1.9364	0
29/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	114.4200	142.6000	0.1144	0.1426	0
29/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	2109.5200	1958.3600	2.1095	1.9584	0
29/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	111.8900	139.5500	0.1119	0.1396	0
29/11/2023	R186 On 02-May-24			Bond Future	8.7036	8.7810	108.0714	107.8888	10,568
29/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	275.1700	238.8500	0.2752	0.2389	0
29/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	1979.0800	2125.3700	1.9791	2.1254	0
29/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	279.7900	242.9400	0.2798	0.2429	0
29/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	1959.5800	2105.3400	1.9596	2.1053	0
29/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	285.7400	248.2900	0.2857	0.2483	0
29/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	1941.4100	2086.5700	1.9414	2.0866	0
29/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2678.2500	2534.1100	2.6783	2.5341	2,030
29/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	288.2300	326.7000	0.2882	0.3267	0
29/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	4044.5900	3881.5100	4.0446	3.8815	0
29/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	131.9700	151.5000	0.1320	0.1515	2,030
29/11/2023	R186 On 01-August-24			Bond Future	8.6780	8.7649	105.1339	104.9464	0
29/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1108.8200	1018.7600	1.1088	1.0188	0
29/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1104.4400	1201.8100	1.1044	1.2018	0
29/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1121.2600	1030.6200	1.1213	1.0306	0
29/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1095.3000	1192.0900	1.0953	1.1921	0
29/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1133.7700	1042.5500	1.1338	1.0426	0
29/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1086.2300	1182.4400	1.0862	1.1824	0
29/11/2023	R186 On 07-November-24			Bond Future	8.6494	8.7493	107.6079	107.4150	44,884
29/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1811.5100	1696.4300	1.8115	1.6964	0
29/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	887.6100	965.3700	0.8876	0.9654	0
29/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1825.1000	1709.6100	1.8251	1.7096	0
29/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	882.0900	959.4400	0.8821	0.9594	0
29/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1838.3200	1722.4200	1.8383	1.7224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	876.2100	953.1500	0.8762	0.9532	0
29/11/2023	R186 On 06-February-25			Bond Future	8.6752	8.7908	104.5464	104.3480	0
29/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1603.1600	1491.6900	1.6032	1.4917	0
29/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	995.8500	1082.8000	0.9959	1.0828	0
29/11/2023	R202 On 01-February-24			Bond Future	258.6497	257.8292	258.6497	257.8292	5,070
29/11/2023	R202 On 02-May-24			Bond Future	264.4261	263.5874	264.4261	263.5874	0
29/11/2023	R202 On 01-August-24			Bond Future	265.1659	264.3066	265.1659	264.3066	0
29/11/2023	R202 On 07-November-24			Bond Future	271.4747	270.5927	271.4747	270.5927	6
29/11/2023	R202 On 06-February-25			Bond Future	271.9753	271.0709	271.9753	271.0709	0
29/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5185.3200	4280.8500	5.1853	4.2809	0
29/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	R209 On 01-February-24			Bond Future	11.6813	11.7769	67.3965	66.9425	14,324
29/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2849.1800	2550.4000	2.8492	2.5504	0
29/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	801.3100	956.5100	0.8013	0.9565	0
29/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2882.1300	2581.5600	2.8821	2.5816	0
29/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	788.6200	942.0300	0.7886	0.9420	0
29/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2915.2000	2612.8600	2.9152	2.6129	0
29/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	776.1100	927.7500	0.7761	0.9278	0
29/11/2023	R209 On 02-May-24			Bond Future	11.7728	11.8719	65.7323	65.2684	0
29/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1163.7300	1026.1100	1.1637	1.0261	0
29/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4087.6100	4413.8800	4.0876	4.4139	0
29/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1180.0400	1041.0100	1.1800	1.0410	0
29/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4053.9600	4378.8200	4.0540	4.3788	0
29/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1196.6400	1056.2000	1.1966	1.0562	0
29/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4020.6600	4344.1100	4.0207	4.3441	0
29/11/2023	R209 On 01-August-24			Bond Future	11.8704	11.9732	67.1741	66.6996	0
29/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2839.4100	2613.8400	2.8394	2.6138	0
29/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3260.4000	3509.4100	3.2604	3.5094	0
29/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2863.4100	2636.6700	2.8634	2.6367	0
29/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3237.6300	3485.4700	3.2376	3.4855	0
29/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2887.5100	2659.6000	2.8875	2.6596	0
29/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3215.0000	3461.6700	3.2150	3.4617	0
29/11/2023	R209 On 07-November-24			Bond Future	11.9838	12.0909	65.5976	65.1113	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
29/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	4084.7900	3816.6200	4.0848	3.8166	0
29/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3063.8200	3282.0000	3.0638	3.2820	0
29/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	4110.7200	3841.5900	4.1107	3.8416	0
29/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3045.1200	3262.3400	3.0451	3.2623	0
29/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	4136.4500	3866.3600	4.1365	3.8664	0
29/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3026.2700	3242.5300	3.0263	3.2425	0
29/11/2023	R209 On 06-February-25			Bond Future	12.1088	12.2203	66.9702	66.4727	0
29/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4619.5700	4335.9900	4.6196	4.3360	0
29/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3157.2900	3371.2100	3.1573	3.3712	0
29/11/2023	R210 On 01-February-24			Bond Future	231.6440	231.5837	231.6440	231.5837	501
29/11/2023	R210 On 02-May-24			Bond Future	233.5424	233.4809	233.5424	233.4809	0
29/11/2023	R210 On 01-August-24			Bond Future	238.7211	238.6566	238.7211	238.6566	0
29/11/2023	R210 On 07-November-24			Bond Future	241.0399	240.9717	241.0399	240.9717	60
29/11/2023	R210 On 06-February-25			Bond Future	246.1505	246.0775	246.1505	246.0775	0
29/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6540.4600	6467.4700	6.5405	6.4675	0
29/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2023	R213 On 01-February-24			Bond Future	10.5240	10.6305	85.8104	85.3494	29,296
29/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	5091.5300	4684.0800	5.0915	4.6841	0
29/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	172.6800	226.2800	0.1727	0.2263	0
29/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	5128.6900	4720.4200	5.1287	4.7204	0
29/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	169.6100	222.3900	0.1696	0.2224	0
29/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	5165.8700	4756.8000	5.1659	4.7568	0
29/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	166.5900	218.5700	0.1666	0.2186	0
29/11/2023	R213 On 02-May-24			Bond Future	10.5945	10.7060	84.1476	83.6764	0
29/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1514.7300	1335.1200	1.5147	1.3351	0
29/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	2861.1600	3152.6700	2.8612	3.1527	0
29/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1532.6400	1351.5500	1.5326	1.3516	0
29/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	2835.8400	3125.8700	2.8358	3.1259	0
29/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1550.8900	1368.3200	1.5509	1.3683	0
29/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	2810.8800	3099.4300	2.8109	3.0994	0
29/11/2023	R213 On 01-August-24			Bond Future	10.6713	10.7886	85.9937	85.5116	0
29/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	3014.6200	2755.8600	3.0146	2.7559	0
29/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2240.5800	2463.9500	2.2406	2.4640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	3038.3000	2778.3600	3.0383	2.7784	0
29/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2223.4900	2445.6800	2.2235	2.4457	0
29/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	3062.0700	2800.9400	3.0621	2.8009	0
29/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2206.5200	2427.5200	2.2065	2.4275	0
29/11/2023	R213 On 07-November-24			Bond Future	10.7722	10.8962	84.4558	83.9616	15,993
29/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3823.0300	3531.4600	3.8230	3.5315	0
29/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2094.4300	2297.1000	2.0944	2.2971	0
29/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3848.1000	3555.5100	3.8481	3.5555	0
29/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2080.5400	2282.1900	2.0805	2.2822	0
29/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3873.2200	3579.6200	3.8732	3.5796	0
29/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2066.7300	2267.3700	2.0667	2.2674	0
29/11/2023	R213 On 06-February-25			Bond Future	10.8977	11.0289	86.2251	85.7193	0
29/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	4063.8700	3767.6400	4.0639	3.7676	0
29/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2335.4100	2544.9300	2.3354	2.5449	0
29/11/2023	R214 On 01-February-24			Bond Future	12.0411	12.1112	63.0867	62.7459	10,908
29/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1855.4300	1682.6900	1.8554	1.6827	0
29/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1375.6400	1543.6900	1.3756	1.5437	0
29/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1883.1800	1708.8300	1.8832	1.7088	0
29/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1355.2100	1521.6500	1.3552	1.5217	0
29/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1911.1300	1735.1700	1.9111	1.7352	0
29/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1335.0300	1499.8600	1.3350	1.4999	0
29/11/2023	R214 On 02-May-24			Bond Future	12.1317	12.2042	61.1759	60.8277	10,172
29/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1116.6300	1019.6000	1.1166	1.0196	0
29/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4497.1100	4748.2800	4.4971	4.7483	0
29/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1132.7700	1034.7100	1.1328	1.0347	0
29/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4460.8100	4710.9500	4.4608	4.7110	0
29/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1148.9100	1049.8200	1.1489	1.0498	0
29/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4424.5700	4673.6800	4.4246	4.6737	0
29/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2496.9800	2328.8400	2.4970	2.3288	10,000
29/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2553.5100	2733.5700	2.5535	2.7336	0
29/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2548.4400	2378.1800	2.5484	2.3782	7,110
29/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2508.4600	2686.4000	2.5085	2.6864	0
29/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4698.3400	4460.2200	4.6983	4.4602	0
29/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1294.4200	1404.5000	1.2944	1.4045	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
29/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6869.1000	6589.1400	6.8691	6.5891	0
29/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	712.7400	780.9800	0.7127	0.7810	17,110
29/11/2023	R214 On 01-August-24			Bond Future	12.2269	12.3020	62.5180	62.1616	0
29/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	3032.1400	2860.1900	3.0321	2.8602	0
29/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3352.0100	3536.3700	3.3520	3.5364	0
29/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	3056.8700	2884.0700	3.0569	2.8841	0
29/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3328.7400	3512.2500	3.3287	3.5123	0
29/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	3081.8900	2908.2300	3.0819	2.9082	0
29/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3305.8200	3488.4700	3.3058	3.4885	0
29/11/2023	R214 On 07-November-24			Bond Future	12.3406	12.4187	60.6815	60.3162	0
29/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4323.8800	4119.4700	4.3239	4.1195	0
29/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3124.5400	3285.4100	3.1245	3.2854	0
29/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4350.5900	4145.4800	4.3506	4.1455	0
29/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3105.7800	3265.9500	3.1058	3.2660	0
29/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4377.3700	4171.5500	4.3774	4.1716	0
29/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3087.1300	3246.5900	3.0871	3.2466	0
29/11/2023	R214 On 06-February-25			Bond Future	12.4661	12.5474	61.9515	61.5776	0
29/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4605.8100	4397.6800	4.6058	4.3977	0
29/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3494.9500	3660.6700	3.4950	3.6607	0
29/11/2023	R248 On 01-February-24			Bond Future	12.1386	12.2140	77.5522	77.1045	246,308
29/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	544.4400	465.5500	0.5444	0.4656	0
29/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4531.9700	4900.7400	4.5320	4.9007	0
29/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1998.7100	1792.2200	1.9987	1.7922	0
29/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	1990.1200	2231.2900	1.9901	2.2313	0
29/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	2030.2400	1821.6400	2.0302	1.8216	0
29/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	1962.0800	2201.1400	1.9621	2.2011	0
29/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2062.0100	1851.3000	2.0620	1.8513	0
29/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	1934.3600	2171.3100	1.9344	2.1713	0
29/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2531.9900	2292.3700	2.5320	2.2924	0
29/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1580.3300	1788.3700	1.5803	1.7884	0
29/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5818.4400	5454.1400	5.8184	5.4541	0
29/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	456.3100	539.6700	0.4563	0.5397	0
29/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	7037.9300	6648.7700	7.0379	6.6488	0
29/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	293.8800	352.3800	0.2939	0.3524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9436.8600	9017.3300	9.4369	9.0173	0
29/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	122.4700	150.6000	0.1225	0.1506	0
29/11/2023	R248 On 02-May-24			Bond Future	12.2324	12.3106	74.8172	74.3598	13,010
29/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1115.5200	1007.2500	1.1155	1.0073	0
29/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6314.6800	6663.8600	6.3147	6.6639	0
29/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1221.8900	1105.9200	1.2219	1.1059	0
29/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6025.0700	6366.5500	6.0251	6.3666	0
29/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1240.2600	1122.9900	1.2403	1.1230	0
29/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	5977.7800	6317.9600	5.9778	6.3180	0
29/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1258.8100	1140.2300	1.2588	1.1402	0
29/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	5930.7700	6269.6400	5.9308	6.2696	0
29/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3707.9800	3462.7600	3.7080	3.4628	0
29/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2733.7600	2945.9900	2.7338	2.9460	0
29/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6524.3300	6195.7800	6.5243	6.1958	0
29/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1406.6400	1535.5400	1.4066	1.5355	0
29/11/2023	R248 On 01-August-24			Bond Future	12.3311	12.4123	76.4584	75.9903	13,000
29/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3811.3500	3581.1700	3.8114	3.5812	0
29/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	3991.7400	4229.6100	3.9917	4.2296	0
29/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3842.1000	3610.8000	3.8421	3.6108	0
29/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	3964.3100	4201.0600	3.9643	4.2011	0
29/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3872.9400	3640.5400	3.8729	3.6405	0
29/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	3937.0500	4172.7000	3.9371	4.1727	0
29/11/2023	R248 On 07-November-24			Bond Future	12.4485	12.5331	73.8048	73.3249	0
29/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5597.9600	5323.1800	5.5980	5.3232	0
29/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3750.6100	3955.6600	3.7506	3.9557	0
29/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5630.5700	5354.9100	5.6306	5.3549	0
29/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3728.7900	3932.9600	3.7288	3.9330	0
29/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5663.2300	5386.6900	5.6632	5.3867	0
29/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3707.1000	3910.3900	3.7071	3.9104	0
29/11/2023	R248 On 06-February-25			Bond Future	12.5780	12.6662	75.3487	74.8578	0
29/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5266.8400	5003.2300	5.2668	5.0032	0
29/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4534.5600	4761.8600	4.5346	4.7619	0
29/11/2023	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
29/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0