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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
16/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	2025 On 01-February-24			Bond Future	175.0904	175.1465	175.0904	175.1465	11,560
16/11/2023	2025 On 02-May-24			Bond Future	179.0041	179.0611	179.0041	179.0611	0
16/11/2023	2025 On 01-August-24			Bond Future	181.1741	181.2321	181.1741	181.2321	0
16/11/2023	2025 On 07-November-24			Bond Future	185.6092	185.6683	185.6092	185.6683	0
16/11/2023	2029 On 01-February-24			Bond Future	127.3576	127.3611	127.3576	127.3611	7,296
16/11/2023	2029 On 02-May-24			Bond Future	128.8365	128.8399	128.8365	128.8399	0
16/11/2023	2029 On 01-August-24			Bond Future	131.7229	131.7262	131.7229	131.7262	0
16/11/2023	2029 On 07-November-24			Bond Future	133.5435	133.5466	133.5435	133.5466	0
16/11/2023	2029 On 06-February-25			Bond Future	136.3866	136.3891	136.3866	136.3891	0
16/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3986.5600	3989.0600	3.9866	3.9891	0
16/11/2023	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
16/11/2023	2030 On 01-February-24			Bond Future	10.1106	10.2526	90.8235	90.2368	65,253
16/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	503.6000	375.5000	0.5036	0.3755	400
16/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2780.6900	3239.2900	2.7807	3.2393	0
16/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	937.1700	729.9800	0.9372	0.7300	500
16/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1857.7500	2237.2600	1.8578	2.2373	0
16/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1004.7600	786.6800	1.0048	0.7867	1,360
16/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1757.5200	2126.1400	1.7575	2.1261	0
16/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1130.4800	892.9600	1.1305	0.8930	500
16/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1590.4700	1939.6500	1.5905	1.9397	0
16/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1270.3200	1012.9400	1.2703	1.0129	400
16/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1438.7100	1768.0300	1.4387	1.7680	0
16/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1463.9100	1180.9700	1.4639	1.1810	200
16/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1259.0900	1562.8500	1.2591	1.5629	0
16/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2029.0100	1682.6500	2.0290	1.6827	500
16/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	879.0800	1119.4200	0.8791	1.1194	0
16/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3907.1100	3430.5900	3.9071	3.4306	0
16/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	309.6900	419.8700	0.3097	0.4199	700
16/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4986.6300	4469.7000	4.9866	4.4697	0
16/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	177.5000	247.2700	0.1775	0.2473	1,360
16/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5128.9300	4607.8600	5.1289	4.6079	0
16/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	164.9900	230.6200	0.1650	0.2306	0
16/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5164.5800	4642.5000	5.1646	4.6425	0
16/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	162.0000	226.6200	0.1620	0.2266	0
16/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5200.2700	4677.2100	5.2003	4.6772	0
16/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	159.0600	222.7000	0.1591	0.2227	0
16/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6571.5400	6019.6200	6.5715	6.0196	0
16/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	78.6400	113.4200	0.0786	0.1134	200
16/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6934.9700	6377.7900	6.9350	6.3778	0
16/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	65.2000	94.7200	0.0652	0.0947	500
16/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6971.3200	6413.6600	6.9713	6.4137	0
16/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	63.9800	93.0200	0.0640	0.0930	500
16/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7843.4500	7276.2200	7.8435	7.2762	0
16/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	40.7300	60.2000	0.0407	0.0602	400
16/11/2023	2030 On 02-May-24			Bond Future	10.1750	10.3250	92.8315	92.2317	19,773

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16/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1123.8500	933.6500	1.1239	0.9337	1,000
16/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3221.6100	3631.2300	3.2216	3.6312	0
16/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1343.0800	1126.0100	1.3431	1.1260	0
16/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2823.7200	3206.4700	2.8237	3.2065	0
16/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1358.6900	1139.7800	1.3587	1.1398	0
16/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2798.3700	3179.2800	2.7984	3.1793	0
16/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1374.1700	1153.4300	1.3742	1.1534	0
16/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2772.9100	3151.9900	2.7729	3.1520	0
16/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1971.3600	1688.0600	1.9714	1.6881	1,000
16/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2031.7400	2348.2600	2.0317	2.3483	0
16/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3048.4300	2680.5300	3.0484	2.6805	500
16/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1283.2900	1515.2100	1.2833	1.5152	0
16/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3588.1400	3187.4400	3.5881	3.1874	1,080
16/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1043.5600	1242.6800	1.0436	1.2427	0
16/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4460.8000	4017.1100	4.4608	4.0171	500
16/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	762.9600	919.0900	0.7630	0.9191	0
16/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7076.4100	6552.3600	7.0764	6.5524	0
16/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	321.0300	396.8000	0.3210	0.3968	1,000
16/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8542.1700	7992.7000	8.5422	7.9927	0
16/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	201.5500	251.9000	0.2016	0.2519	1,080
16/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11090.3900	10509.9700	11.0904	10.5100	0
16/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	64.9100	84.3100	0.0649	0.0843	500
16/11/2023	2030 On 01-August-24			Bond Future	10.2450	10.4039	90.8837	90.2704	0
16/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2649.6900	2332.3900	2.6497	2.3324	0
16/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2166.7400	2462.7300	2.1667	2.4627	0
16/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2671.5200	2352.6600	2.6715	2.3527	0
16/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2150.0800	2444.5100	2.1501	2.4445	0
16/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2693.4500	2373.0300	2.6935	2.3730	0
16/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2133.5300	2426.4000	2.1335	2.4264	0
16/11/2023	2030 On 07-November-24			Bond Future	10.3116	10.4807	93.0854	92.4571	221
16/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3545.5800	3179.1600	3.5456	3.1792	0
16/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1964.0300	2225.9100	1.9640	2.2259	0
16/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3568.8700	3201.1500	3.5689	3.2012	0
16/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1950.8100	2211.3900	1.9508	2.2114	0

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16/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3592.5700	3223.5500	3.5926	3.2236	0
16/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1938.0300	2197.3100	1.9380	2.1973	0
16/11/2023	2030 On 06-February-25			Bond Future	10.4199	10.5999	91.0322	90.3901	0
16/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3359.3300	3009.8600	3.3593	3.0099	0
16/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2433.2200	2725.8000	2.4332	2.7258	0
16/11/2023	2032 On 01-February-24			Bond Future	11.0309	11.1981	88.1857	87.3932	85,717
16/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	182.3400	117.9800	0.1823	0.1180	1,200
16/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5234.4500	5962.5300	5.2345	5.9625	0
16/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	723.6100	520.1400	0.7236	0.5201	500
16/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2859.2100	3448.1800	2.8592	3.4482	0
16/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1011.9400	749.9400	1.0119	0.7499	1,200
16/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2315.8700	2846.3100	2.3159	2.8463	0
16/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1051.0300	781.7600	1.0510	0.7818	200
16/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2257.8000	2780.9700	2.2578	2.7810	0
16/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1304.5900	991.0200	1.3046	0.9910	8,500
16/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1931.3200	2410.1900	1.9313	2.4102	0
16/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1771.4100	1387.2000	1.7714	1.3872	500
16/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1490.0600	1898.2900	1.4901	1.8983	0
16/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3186.2800	2648.3200	3.1863	2.6483	0
16/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	757.6100	1012.0900	0.7576	1.0121	8,500
16/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3897.0800	3305.7100	3.8971	3.3057	0
16/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	556.8900	757.9600	0.5569	0.7580	200
16/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4192.1800	3581.9300	4.1922	3.5819	0
16/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	491.0600	673.2500	0.4911	0.6733	0
16/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4229.4400	3616.9200	4.2294	3.6169	0
16/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	483.3500	663.2700	0.4834	0.6633	0
16/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4266.8900	3652.1400	4.2669	3.6521	0
16/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	475.8600	653.5500	0.4759	0.6536	0
16/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4835.8800	4190.1500	4.8359	4.1902	0
16/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	374.6600	521.3700	0.3747	0.5214	17,000
16/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6808.9400	6090.6600	6.8089	6.0907	0
16/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	165.3400	239.5000	0.1653	0.2395	200
16/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7291.2300	6561.2500	7.2912	6.5613	0
16/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	135.4200	197.8800	0.1354	0.1979	1,200

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16/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7734.1400	6994.9700	7.7341	6.9950	0
16/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	112.6700	165.9400	0.1127	0.1659	500
16/11/2023	2032 On 02-May-24			Bond Future	11.1225	11.2976	85.9735	85.1633	61,107
16/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1048.9400	839.0300	1.0489	0.8390	1,000
16/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4697.2000	5297.4000	4.6972	5.2974	0
16/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1293.9400	1046.2100	1.2939	1.0462	0
16/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4063.0500	4625.4300	4.0631	4.6254	0
16/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1310.0200	1060.0100	1.3100	1.0600	0
16/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4030.6100	4590.7100	4.0306	4.5907	0
16/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1326.4400	1074.1200	1.3264	1.0741	0
16/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3998.5600	4556.3500	3.9986	4.5564	0
16/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1342.7800	1088.1600	1.3428	1.0882	500
16/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3966.4500	4521.9400	3.9665	4.5219	0
16/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1376.0600	1116.8100	1.3761	1.1168	500
16/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3902.9500	4453.8100	3.9030	4.4538	0
16/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1478.8300	1205.5600	1.4788	1.2056	1,550
16/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3716.2000	4253.0400	3.7162	4.2530	0
16/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1876.1400	1552.4300	1.8761	1.5524	1,000
16/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3109.8700	3596.2700	3.1099	3.5963	0
16/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2383.3900	2003.1700	2.3834	2.0032	500
16/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2534.9300	2964.8200	2.5349	2.9648	0
16/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2679.9100	2270.4400	2.6799	2.2704	0
16/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2273.8100	2674.4500	2.2738	2.6745	500
16/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3051.2100	2608.4100	3.0512	2.6084	1,550
16/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2000.4900	2367.8000	2.0005	2.3678	0
16/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4425.6300	3883.7000	4.4256	3.8837	0
16/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1301.2300	1569.4100	1.3012	1.5694	500
16/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8236.7900	7540.5900	8.2368	7.5406	0
16/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	458.4800	572.3900	0.4585	0.5724	1,000
16/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9268.3600	8548.4500	9.2684	8.5485	0
16/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	350.7600	440.9600	0.3508	0.4410	500
16/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9896.8800	9164.9600	9.8969	9.1650	0
16/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	298.3400	376.5300	0.2983	0.3765	1,550
16/11/2023	2032 On 01-August-24			Bond Future	11.2189	11.4023	87.8790	87.0508	0

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16/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2723.6800	2338.3800	2.7237	2.3384	0
16/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3129.0900	3571.9900	3.1291	3.5720	0
16/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2746.8900	2359.5200	2.7469	2.3595	0
16/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3106.5900	3547.4200	3.1066	3.5474	0
16/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2770.2100	2380.7600	2.7702	2.3808	0
16/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3084.2300	3522.9800	3.0842	3.5230	0
16/11/2023	2032 On 07-November-24			Bond Future	11.3257	11.5187	85.8395	84.9910	1,345
16/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3353.9400	2909.5300	3.3539	2.9095	0
16/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2718.6300	3122.6700	2.7186	3.1227	0
16/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3378.9200	2932.5600	3.3789	2.9326	0
16/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2699.8200	3101.9100	2.6998	3.1019	0
16/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3403.6500	2955.3300	3.4037	2.9553	0
16/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2680.8000	3080.9300	2.6808	3.0809	0
16/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3793.8200	3316.8100	3.7938	3.3168	1,615
16/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2418.1000	2789.5400	2.4181	2.7895	0
16/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9165.1800	8458.4300	9.1652	8.4584	0
16/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	751.1300	892.8300	0.7511	0.8928	1,615
16/11/2023	2032 On 06-February-25			Bond Future	11.4634	11.6664	87.6416	86.7748	0
16/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4040.0200	3567.0200	4.0400	3.5670	0
16/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2946.2000	3340.0200	2.9462	3.3400	0
16/11/2023	2033 On 01-February-24			Bond Future	122.0831	122.0353	122.0831	122.0353	8,207
16/11/2023	2033 On 02-May-24			Bond Future	123.3482	123.2992	123.3482	123.2992	0
16/11/2023	2033 On 01-August-24			Bond Future	126.1118	126.0614	126.1118	126.0614	0
16/11/2023	2033 On 07-November-24			Bond Future	127.6971	127.6453	127.6971	127.6453	0
16/11/2023	2033 On 06-February-25			Bond Future	130.4158	130.3623	130.4158	130.3623	0
16/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5475.8000	5422.3300	5.4758	5.4223	0
16/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	2037 On 01-February-24			Bond Future	12.0401	12.2015	77.1775	76.3180	136,881
16/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2047.9700	1631.4400	2.0480	1.6314	2,500
16/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1780.5700	2223.5200	1.7806	2.2235	0
16/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2746.4200	2248.7100	2.7464	2.2487	0
16/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1317.0800	1678.8500	1.3171	1.6789	0
16/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2780.2600	2279.0400	2.7803	2.2790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1298.7200	1656.9800	1.2987	1.6570	0
16/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2814.4100	2309.6900	2.8144	2.3097	0
16/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1280.7200	1635.4800	1.2807	1.6355	0
16/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5099.2300	4422.6400	5.0992	4.4226	0
16/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	531.0100	713.9000	0.5310	0.7139	2,500
16/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9348.4400	8537.9800	9.3484	8.5380	0
16/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	110.5800	159.6000	0.1106	0.1596	2,500
16/11/2023	2037 On 02-May-24			Bond Future	12.1498	12.3176	78.8837	78.0051	0
16/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1168.2300	935.9600	1.1682	0.9360	0
16/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5110.8700	5757.1400	5.1109	5.7571	0
16/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1183.3900	948.7600	1.1834	0.9488	0
16/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5069.2800	5713.1900	5.0693	5.7132	0
16/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1198.6900	961.6900	1.1987	0.9617	0
16/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5027.8800	5669.4200	5.0279	5.6694	0
16/11/2023	2037 On 01-August-24			Bond Future	12.2664	12.4410	76.3762	75.4780	0
16/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2987.2500	2581.8000	2.9873	2.5818	0
16/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3910.5200	4403.2800	3.9105	4.4033	0
16/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3013.1000	2605.4200	3.0131	2.6054	0
16/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3883.6000	4374.1300	3.8836	4.3741	0
16/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3039.0500	2629.1500	3.0391	2.6292	1,383
16/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3856.8300	4345.1400	3.8568	4.3451	0
16/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6323.4100	5707.5900	6.3234	5.7076	0
16/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1837.1200	2119.5100	1.8371	2.1195	1,383
16/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8646.5700	7942.6500	8.6466	7.9427	0
16/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1168.8400	1363.1300	1.1688	1.3631	1,383
16/11/2023	2037 On 07-November-24			Bond Future	12.3854	12.5675	78.2260	77.3059	9,101
16/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4599.4700	4104.0200	4.5995	4.1040	0
16/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3666.7400	4091.4400	3.6667	4.0914	0
16/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4628.0700	4130.8300	4.6281	4.1308	0
16/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3645.2900	4068.2000	3.6453	4.0682	0
16/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4656.4300	4157.4200	4.6564	4.1574	0
16/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3623.6400	4044.7800	3.6236	4.0448	0
16/11/2023	2037 On 06-February-25			Bond Future	12.5279	12.7177	75.6080	74.6681	0
16/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4984.3800	4468.7900	4.9844	4.4688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3837.0400	4261.4200	3.8370	4.2614	0
16/11/2023	2038 On 01-February-24			Bond Future	131.4396	131.5181	131.4396	131.5181	3,549
16/11/2023	2038 On 02-May-24			Bond Future	134.3776	134.4575	134.3776	134.4575	1,706
16/11/2023	2038 On 01-August-24			Bond Future	135.3174	135.3989	135.3174	135.3989	0
16/11/2023	2038 On 07-November-24			Bond Future	138.6297	138.7130	138.6297	138.7130	0
16/11/2023	2038 On 06-February-25			Bond Future	139.4592	139.5436	139.4592	139.5436	0
16/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4229.2200	4313.5700	4.2292	4.3136	0
16/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	2040 On 01-February-24			Bond Future	12.2875	12.4283	77.3668	76.5748	129,667
16/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2056.9200	1683.7700	2.0569	1.6838	1,000
16/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1986.2700	2405.1500	1.9863	2.4052	0
16/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2149.1100	1765.3900	2.1491	1.7654	0
16/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1908.7800	2317.0900	1.9088	2.3171	0
16/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2180.1700	1792.9500	2.1802	1.7930	0
16/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1883.4100	2288.2200	1.8834	2.2882	0
16/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2211.5900	1820.8700	2.2116	1.8209	0
16/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1858.4600	2259.7700	1.8585	2.2598	0
16/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4215.3400	3655.2500	4.2153	3.6553	1,000
16/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	859.2100	1091.1500	0.8592	1.0912	0
16/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8549.7100	7825.2800	8.5497	7.8253	0
16/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	189.6100	257.2100	0.1896	0.2572	1,000
16/11/2023	2040 On 02-May-24			Bond Future	12.3998	12.5459	79.0771	78.2675	0
16/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1137.2500	936.7700	1.1373	0.9368	0
16/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5815.2000	6424.3700	5.8152	6.4244	0
16/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1154.1400	951.4200	1.1541	0.9514	0
16/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5770.9000	6377.8300	5.7709	6.3778	0
16/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1171.3700	966.3800	1.1714	0.9664	0
16/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5727.0200	6331.6800	5.7270	6.3317	0
16/11/2023	2040 On 01-August-24			Bond Future	12.5187	12.6707	76.3235	75.4958	0
16/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3118.1500	2746.4000	3.1182	2.7464	0
16/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4221.5400	4677.5300	4.2215	4.6775	0
16/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3145.3500	2771.5400	3.1454	2.7715	0
16/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4192.6100	4646.5400	4.1926	4.6465	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3172.3900	2796.5300	3.1724	2.7965	0
16/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4163.5900	4615.4700	4.1636	4.6155	0
16/11/2023	2040 On 07-November-24			Bond Future	12.6400	12.7984	78.1719	77.3240	8,625
16/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4731.7300	4270.0300	4.7317	4.2700	0
16/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3663.4200	4049.6700	3.6634	4.0497	0
16/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4762.2500	4298.8500	4.7623	4.2989	0
16/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3641.1300	4025.6800	3.6411	4.0257	0
16/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4792.5400	4327.4500	4.7925	4.3275	0
16/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3618.6700	4001.5300	3.6187	4.0015	0
16/11/2023	2040 On 06-February-25			Bond Future	12.7831	12.9481	75.3017	74.4354	0
16/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4979.6800	4511.9200	4.9797	4.5119	0
16/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4103.3400	4501.8800	4.1033	4.5019	0
16/11/2023	2044 On 01-February-24			Bond Future	12.3338	12.4795	73.7413	72.9146	105,278
16/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1850.3300	1488.9500	1.8503	1.4890	0
16/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2217.1400	2682.4700	2.2171	2.6825	0
16/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1879.3000	1514.1800	1.8793	1.5142	0
16/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2188.4000	2649.9900	2.1884	2.6500	0
16/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1908.6300	1539.7800	1.9086	1.5398	0
16/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2160.1000	2617.9600	2.1601	2.6180	0
16/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4459.9100	3861.6900	4.4599	3.8617	0
16/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	804.7000	1033.1900	0.8047	1.0332	15,000
16/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5506.3400	4851.1000	5.5063	4.8511	0
16/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	558.0500	729.5200	0.5581	0.7295	5,000
16/11/2023	2044 On 02-May-24			Bond Future	12.4411	12.5923	75.3715	74.5265	27
16/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1129.5600	921.1200	1.1296	0.9211	0
16/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5830.9100	6467.5000	5.8309	6.4675	0
16/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1144.8700	934.2000	1.1449	0.9342	0
16/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5783.7000	6418.0600	5.7837	6.4181	0
16/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1160.3300	947.4100	1.1603	0.9474	0
16/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5736.7200	6368.8300	5.7367	6.3688	0
16/11/2023	2044 On 01-August-24			Bond Future	12.5545	12.7116	72.6610	71.7970	0
16/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2947.9200	2575.3300	2.9479	2.5753	0
16/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4498.8900	4990.3100	4.4989	4.9903	0
16/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2974.3900	2599.6400	2.9744	2.5996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4467.8900	4957.1500	4.4679	4.9572	0
16/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3001.2200	2624.2900	3.0012	2.6243	0
16/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4437.3100	4924.3900	4.4373	4.9244	0
16/11/2023	2044 On 07-November-24			Bond Future	12.6698	12.8334	74.4206	73.5355	0
16/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4881.4000	4392.9500	4.8814	4.3930	0
16/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3640.9500	4037.5800	3.6410	4.0376	0
16/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4912.1100	4421.9100	4.9121	4.4219	0
16/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3618.5900	4013.4700	3.6186	4.0135	0
16/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4942.8800	4450.9300	4.9429	4.4509	0
16/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3596.3600	3989.4900	3.5964	3.9895	0
16/11/2023	2044 On 06-February-25			Bond Future	12.8051	12.9754	71.5968	70.6926	0
16/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5186.4000	4688.8100	5.1864	4.6888	0
16/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4048.7400	4455.3200	4.0487	4.4553	0
16/11/2023	2046 On 01-February-24			Bond Future	115.0036	114.9167	115.0036	114.9167	11,513
16/11/2023	2046 On 02-May-24			Bond Future	115.4247	115.3356	115.4247	115.3356	4,626
16/11/2023	2046 On 01-August-24			Bond Future	118.0105	117.9191	118.0105	117.9191	0
16/11/2023	2046 On 07-November-24			Bond Future	118.6927	118.5989	118.6927	118.5989	0
16/11/2023	2046 On 06-February-25			Bond Future	121.2173	121.1210	121.2173	121.1210	0
16/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7207.2800	7111.0000	7.2073	7.1110	0
16/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	2050 On 01-February-24			Bond Future	115.3613	115.3632	115.3613	115.3632	10,813
16/11/2023	2050 On 02-May-24			Bond Future	117.9400	117.9418	117.9400	117.9418	3,316
16/11/2023	2050 On 01-August-24			Bond Future	118.2755	118.2771	118.2755	118.2771	0
16/11/2023	2050 On 07-November-24			Bond Future	121.1705	121.1720	121.1705	121.1720	0
16/11/2023	2050 On 06-February-25			Bond Future	121.3849	121.3858	121.3849	121.3858	0
16/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	5784.9200	5785.7700	5.7849	5.7858	0
16/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	AL37 On 01-February-24			Index Future	937.1710	933.7740	937.1710	933.7740	0
16/11/2023	AL37 On 02-May-24			Index Future	957.8950	954.4220	957.8950	954.4220	0
16/11/2023	AL37 On 01-August-24			Index Future	979.1380	975.5870	979.1380	975.5870	0
16/11/2023	AL37 On 07-November-24			Index Future	1002.8820	999.2430	1002.8820	999.2430	0
16/11/2023	AL37 On 06-February-25			Index Future	1024.0470	1020.3260	1024.0470	1,020.3260	0
16/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
16/11/2023	AL7T On 01-February-24			Index Future	1071.0960	1062.7010	1071.0960	1,062.7010	0
16/11/2023	AL7T On 02-May-24			Index Future	1094.7810	1086.1990	1094.7810	1,086.1990	0
16/11/2023	AL7T On 01-August-24			Index Future	1119.0610	1110.2860	1119.0610	1,110.2860	0
16/11/2023	AL7T On 07-November-24			Index Future	1146.1980	1137.2080	1146.1980	1,137.2080	0
16/11/2023	AL7T On 06-February-25			Index Future	1170.3870	1161.2030	1170.3870	1,161.2030	0
16/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
16/11/2023	ALBI On 01-February-24			Index Future	936.6040	929.5010	936.6040	929.5010	100
16/11/2023	ALBI On 02-May-24			Index Future	957.3160	950.0540	957.3160	950.0540	0
16/11/2023	ALBI On 01-August-24			Index Future	978.5470	971.1220	978.5470	971.1220	0
16/11/2023	ALBI On 07-November-24			Index Future	1002.2760	994.6700	1002.2760	994.6700	0
16/11/2023	ALBI On 06-February-25			Index Future	1023.4280	1015.6560	1023.4280	1,015.6560	0
16/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C050 On 31-December-50			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
16/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	ES33 On 01-February-24			Bond Future	12.5537	12.6954	75.1934	74.5721	0
16/11/2023	ES33 On 02-May-24			Bond Future	12.6943	12.8421	73.0751	72.4399	0
16/11/2023	ES33 On 01-August-24			Bond Future	12.8404	12.9948	74.7115	74.0619	0
16/11/2023	ES33 On 07-November-24			Bond Future	13.0072	13.1692	72.7348	72.0691	0
16/11/2023	ES33 On 06-February-25			Bond Future	13.2040	13.3739	74.2769	73.5966	0
16/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	545.2700	0.0000	0.5453	0.0000	0
16/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	134.9900	0.0000	0.1350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	ES42 On 01-February-24			Bond Future	12.9922	13.1280	71.2975	70.6071	0
16/11/2023	ES42 On 02-May-24			Bond Future	13.1237	13.2650	68.6287	67.9227	0
16/11/2023	ES42 On 01-August-24			Bond Future	13.2573	13.4043	70.1650	69.4431	0
16/11/2023	ES42 On 07-November-24			Bond Future	13.4065	13.5601	67.6124	66.8727	0
16/11/2023	ES42 On 06-February-25			Bond Future	13.5727	13.7328	69.0424	68.2866	0
16/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	648.9300	0.0000	0.6489	0.0000	0
16/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	106.9200	0.0000	0.1069	0
16/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0
16/11/2023	GOVI On 01-February-24			GOVI	923.0430	916.0320	923.0430	916.0320	714
16/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	430630.0000	360520.0000	43.0630	36.0520	0
16/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	430530.0000	360420.0000	43.0530	36.0420	0
16/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	430430.0000	360320.0000	43.0430	36.0320	0
16/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 02-May-24			GOVI	943.4550	936.2870	943.4550	936.2870	0
16/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	75150.0000	146830.0000	7.5150	14.6830	0
16/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	75250.0000	146930.0000	7.5250	14.6930	0
16/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	75350.0000	147030.0000	7.5350	14.7030	0
16/11/2023	GOVI On 01-August-24			GOVI	964.3780	957.0500	964.3780	957.0500	0
16/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	210080.0000	136800.0000	21.0080	13.6800	0
16/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	209980.0000	136700.0000	20.9980	13.6700	0
16/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	209880.0000	136600.0000	20.9880	13.6600	0
16/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 07-November-24			GOVI	987.7640	980.2570	987.7640	980.2570	0
16/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	389840.0000	314770.0000	38.9840	31.4770	0
16/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	389740.0000	314670.0000	38.9740	31.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	389640.0000	314570.0000	38.9640	31.4570	0
16/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GOVI On 06-February-25			GOVI	1008.6100	1000.9390	1008.6100	1,000.9390	0
16/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	366100.0000	289390.0000	36.6100	28.9390	0
16/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0
16/11/2023	IGOV On 01-February-24			Index Future	344.7450	344.7010	344.7450	344.7010	606
16/11/2023	IGOV On 02-May-24			Index Future	352.4510	352.4060	352.4510	352.4060	16
16/11/2023	IGOV On 01-August-24			Index Future	360.3480	360.3010	360.3480	360.3010	0
16/11/2023	IGOV On 07-November-24			Index Future	369.1720	369.1230	369.1720	369.1230	0
16/11/2023	IGOV On 06-February-25			Index Future	377.0400	376.9890	377.0400	376.9890	0
16/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
16/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3200	8.3300	91.6800	91.6700	0
16/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3000	8.3200	91.7000	91.6800	0
16/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2600	8.2900	91.7400	91.7100	0
16/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2400	8.2700	91.7600	91.7300	0
16/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1600	8.1800	91.8400	91.8200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1400	8.1400	91.8600	8.1400	0
16/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0000	8.0400	92.0000	91.9600	0
16/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.8900	92.1600	92.1100	0
16/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5700	7.6400	92.4300	92.3600	0
16/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4700	7.5500	92.5300	92.4500	0
16/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.4000	7.4500	92.6000	92.5500	0
16/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3700	7.4300	92.6300	92.5700	0
16/11/2023	R035 On 01-February-24			Bond Future	11.7740	11.8788	86.2091	85.6537	67,074
16/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	148.3300	113.4400	0.1483	0.1134	400
16/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6625.1000	7145.6000	6.6251	7.1456	0
16/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	533.1600	429.4800	0.5332	0.4295	400
16/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4119.6300	4571.3400	4.1196	4.5713	0
16/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3179.5600	2825.6100	3.1796	2.8256	0
16/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1057.6800	1259.1200	1.0577	1.2591	0
16/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3215.5500	2859.4900	3.2156	2.8595	0
16/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1042.3800	1241.7100	1.0424	1.2417	0
16/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3251.6900	2893.5200	3.2517	2.8935	0
16/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1027.2900	1224.5100	1.0273	1.2245	0
16/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8469.7100	7954.5300	8.4697	7.9545	0
16/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	143.3900	183.6000	0.1434	0.1836	400
16/11/2023	R035 On 02-May-24			Bond Future	11.8780	11.9871	83.6031	83.0354	100,132
16/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1221.7300	1064.1200	1.2217	1.0641	0
16/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4930.9800	5341.1400	4.9310	5.3411	0
16/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1238.9900	1079.7500	1.2390	1.0798	0
16/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4892.6700	5301.2000	4.8927	5.3012	0
16/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1256.4000	1095.5200	1.2564	1.0955	0
16/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4854.5700	5261.4600	4.8546	5.2615	0
16/11/2023	R035 On 01-August-24			Bond Future	11.9853	12.0991	85.4563	84.8757	0
16/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2864.8000	2605.4400	2.8648	2.6054	0
16/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3875.5000	4196.7400	3.8755	4.1967	0
16/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2890.0200	2629.2100	2.8900	2.6292	0
16/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3848.5600	4168.3500	3.8486	4.1684	0
16/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2915.3500	2653.0900	2.9154	2.6531	0
16/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3821.7700	4140.1100	3.8218	4.1401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R035 On 07-November-24			Bond Future	12.1091	12.2281	83.0088	82.4140	19,584
16/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3846.7700	3541.0800	3.8468	3.5411	0
16/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3541.4800	3830.5600	3.5415	3.8306	0
16/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3873.9600	3566.9800	3.8740	3.5670	0
16/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3518.7100	3806.5000	3.5187	3.8065	0
16/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3901.5500	3593.2900	3.9016	3.5933	0
16/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3496.3800	3782.8900	3.4964	3.7829	0
16/11/2023	R035 On 06-February-25			Bond Future	12.2602	12.3847	84.7519	84.1442	0
16/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4369.6700	4045.5600	4.3697	4.0456	0
16/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3638.9000	3922.5200	3.6389	3.9225	0
16/11/2023	R053 On 01-February-24			Bond Future	12.2812	12.4269	98.8840	97.8000	0
16/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5729.5400	4959.1900	5.7295	4.9592	0
16/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1142.3700	1456.0700	1.1424	1.4561	0
16/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5782.2400	5008.5600	5.7822	5.0086	0
16/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1126.5500	1436.9200	1.1266	1.4369	0
16/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5834.9200	5057.9200	5.8349	5.0579	0
16/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1110.8000	1417.8500	1.1108	1.4179	0
16/11/2023	R053 On 02-May-24			Bond Future	12.3844	12.5358	95.2056	94.0975	5,189
16/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6872.4600	6146.8600	6.8725	6.1469	0
16/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2378.1800	2760.7200	2.3782	2.7607	0
16/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6920.0200	6191.9300	6.9200	6.1919	0
16/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2358.2200	2738.2700	2.3582	2.7383	0
16/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6967.6500	6237.0800	6.9677	6.2371	0
16/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2338.4300	2716.0000	2.3384	2.7160	0
16/11/2023	R053 On 01-August-24			Bond Future	12.4904	12.6477	97.3154	96.1825	0
16/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7659.7700	6939.1600	7.6598	6.9392	0
16/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3208.4700	3620.8100	3.2085	3.6208	0
16/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7704.8400	6982.0900	7.7048	6.9821	0
16/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3187.0800	3597.2800	3.1871	3.5973	0
16/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7749.9700	7025.0900	7.7500	7.0251	0
16/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3165.8500	3573.9200	3.1659	3.5739	0
16/11/2023	R053 On 07-November-24			Bond Future	12.6064	12.7705	93.7986	92.6381	0
16/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6406.7200	5775.7600	6.4067	5.7758	0
16/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5110.3900	5639.9300	5.1104	5.6399	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6446.7100	5813.5100	6.4467	5.8135	0
16/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5080.7300	5608.0300	5.0807	5.6080	0
16/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6486.7800	5851.3400	6.4868	5.8513	0
16/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5051.2400	5576.3000	5.0512	5.5763	0
16/11/2023	R053 On 06-February-25			Bond Future	12.7398	12.9109	95.7649	94.5793	0
16/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6826.5500	6178.1200	6.8266	6.1781	0
16/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5441.9700	5979.1100	5.4420	5.9791	0
16/11/2023	R186 On 01-February-24			Bond Future	8.8235	8.8886	105.4993	105.3329	85,313
16/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1896.4100	1765.2100	1.8964	1.7652	0
16/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	185.0600	220.2500	0.1851	0.2203	0
16/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1917.6400	1785.8700	1.9176	1.7859	0
16/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	181.2600	215.8800	0.1813	0.2159	0
16/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1938.9400	1806.5900	1.9389	1.8066	0
16/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	177.5400	211.5800	0.1775	0.2116	0
16/11/2023	R186 On 02-May-24			Bond Future	8.8051	8.8774	107.8320	107.6618	10,568
16/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	234.0900	204.5400	0.2341	0.2045	0
16/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2177.3900	2318.0700	2.1774	2.3181	0
16/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	238.2600	208.2600	0.2383	0.2083	0
16/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2157.4400	2297.6700	2.1574	2.2977	0
16/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	243.5200	213.0000	0.2435	0.2130	0
16/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2138.5800	2278.2900	2.1386	2.2783	0
16/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2504.8000	2375.6000	2.5048	2.3756	2,030
16/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	354.1700	395.2000	0.3542	0.3952	0
16/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3842.5600	3694.0600	3.8426	3.6941	0
16/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	169.3300	191.0600	0.1693	0.1911	2,030
16/11/2023	R186 On 01-August-24			Bond Future	8.7803	8.8613	104.9133	104.7391	0
16/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1011.8900	933.5000	1.0119	0.9335	0
16/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1228.0600	1323.8900	1.2281	1.3239	0
16/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1023.6900	944.7700	1.0237	0.9448	0
16/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1218.2800	1313.5800	1.2183	1.3136	0
16/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1035.5600	956.1000	1.0356	0.9561	0
16/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1208.5700	1303.3300	1.2086	1.3033	0
16/11/2023	R186 On 07-November-24			Bond Future	8.7284	8.8210	107.4553	107.2767	45,292
16/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1713.5100	1610.0100	1.7135	1.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	942.1600	1017.2900	0.9422	1.0173	0
16/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1726.8200	1622.9300	1.7268	1.6229	0
16/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	936.3600	1011.1000	0.9364	1.0111	0
16/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1739.7600	1635.4800	1.7398	1.6355	0
16/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	930.2000	1004.5500	0.9302	1.0046	0
16/11/2023	R186 On 06-February-25			Bond Future	8.7618	8.8686	104.3977	104.2147	0
16/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1504.9100	1405.2800	1.5049	1.4053	0
16/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1046.3100	1129.6400	1.0463	1.1296	0
16/11/2023	R202 On 01-February-24			Bond Future	258.3654	258.2635	258.3654	258.2635	5,070
16/11/2023	R202 On 02-May-24			Bond Future	264.1407	264.0362	264.1407	264.0362	0
16/11/2023	R202 On 01-August-24			Bond Future	264.9589	264.8515	264.9589	264.8515	0
16/11/2023	R202 On 07-November-24			Bond Future	271.4448	271.3344	271.4448	271.3344	0
16/11/2023	R202 On 06-February-25			Bond Future	271.9925	271.8784	271.9925	271.8784	0
16/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5202.4700	5088.3600	5.2025	5.0884	0
16/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	R209 On 01-February-24			Bond Future	11.8151	11.9554	66.7623	66.1065	14,543
16/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2492.5300	2100.9600	2.4925	2.1010	0
16/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1078.8400	1343.0800	1.0788	1.3431	0
16/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2522.7900	2128.5500	2.5228	2.1286	0
16/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1063.4600	1325.0300	1.0635	1.3250	0
16/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2553.1700	2156.2900	2.5532	2.1563	0
16/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1048.2600	1307.1900	1.0483	1.3072	0
16/11/2023	R209 On 02-May-24			Bond Future	11.9112	12.0567	65.0854	64.4150	0
16/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	971.5300	798.4300	0.9715	0.7984	0
16/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4542.3500	5039.6300	4.5424	5.0396	0
16/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	984.4200	809.5200	0.9844	0.8095	0
16/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4505.2800	5000.7600	4.5053	5.0008	0
16/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	997.4300	820.7200	0.9974	0.8207	0
16/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4468.3900	4962.0600	4.4684	4.9621	0
16/11/2023	R209 On 01-August-24			Bond Future	12.0106	12.1615	66.5280	65.8426	0
16/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2463.8400	2163.3300	2.4638	2.1633	0
16/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3530.9800	3915.8800	3.5310	3.9159	0
16/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2486.0500	2183.8000	2.4861	2.1838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3506.4200	3889.5800	3.5064	3.8896	0
16/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2508.3600	2204.3800	2.5084	2.2044	0
16/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3482.0000	3863.4300	3.4820	3.8634	0
16/11/2023	R209 On 07-November-24			Bond Future	12.1197	12.2767	64.9817	64.2796	5,128
16/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3657.9800	3291.2700	3.6580	3.2913	0
16/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3252.8700	3588.2800	3.2529	3.5883	0
16/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3682.2700	3314.1200	3.6823	3.3141	0
16/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3232.5300	3566.5000	3.2325	3.5665	0
16/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3706.3800	3336.7800	3.7064	3.3368	0
16/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3212.0600	3544.5800	3.2121	3.5446	0
16/11/2023	R209 On 06-February-25			Bond Future	12.2489	12.4123	66.3460	65.6287	0
16/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4137.9600	3748.5700	4.1380	3.7486	0
16/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3299.9300	3627.8300	3.2999	3.6278	0
16/11/2023	R210 On 01-February-24			Bond Future	231.2386	231.2450	231.2386	231.2450	501
16/11/2023	R210 On 02-May-24			Bond Future	233.1490	233.1552	233.1490	233.1552	0
16/11/2023	R210 On 01-August-24			Bond Future	238.3723	238.3781	238.3723	238.3781	0
16/11/2023	R210 On 07-November-24			Bond Future	240.8628	240.8684	240.8628	240.8684	0
16/11/2023	R210 On 06-February-25			Bond Future	245.9888	245.9933	245.9888	245.9933	0
16/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6378.7900	6383.2900	6.3788	6.3833	0
16/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/11/2023	R213 On 01-February-24			Bond Future	10.7083	10.8656	85.0143	84.3426	29,422
16/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4431.1300	3876.7000	4.4311	3.8767	0
16/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	308.3900	425.7100	0.3084	0.4257	0
16/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4466.2000	3910.1800	4.4662	3.9102	0
16/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	303.2300	418.9600	0.3032	0.4190	0
16/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4501.4200	3943.8500	4.5014	3.9439	0
16/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	298.2500	412.4300	0.2983	0.4124	0
16/11/2023	R213 On 02-May-24			Bond Future	10.7873	10.9522	83.3353	82.6485	0
16/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1251.5400	1028.0800	1.2515	1.0281	0
16/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3410.2200	3873.5200	3.4102	3.8735	0
16/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1266.4400	1041.0100	1.2664	1.0410	0
16/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3381.8900	3843.2200	3.3819	3.8432	0
16/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1281.6700	1054.2500	1.2817	1.0543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3353.9100	3813.2500	3.3539	3.8133	0
16/11/2023	R213 On 01-August-24			Bond Future	10.8691	11.0422	85.1827	84.4806	0
16/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2559.6100	2219.6800	2.5596	2.2197	0
16/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2596.5500	2958.7300	2.5966	2.9587	0
16/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2581.0500	2239.3500	2.5811	2.2394	0
16/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2577.2200	2937.6300	2.5772	2.9376	0
16/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2602.5800	2259.1100	2.6026	2.2591	0
16/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2558.0100	2916.6500	2.5580	2.9167	0
16/11/2023	R213 On 07-November-24			Bond Future	10.9664	11.1493	83.6835	82.9642	16,012
16/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3323.3000	2931.2500	3.3233	2.9313	0
16/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2367.0400	2694.2900	2.3670	2.6943	0
16/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3346.5300	2952.9200	3.3465	2.9529	0
16/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2351.3100	2677.0000	2.3513	2.6770	0
16/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3370.1600	2974.9800	3.3702	2.9750	0
16/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2336.0100	2660.1300	2.3360	2.6601	0
16/11/2023	R213 On 06-February-25			Bond Future	11.1010	11.2941	85.4427	84.7077	0
16/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3577.5100	3178.2600	3.5775	3.1783	0
16/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2631.4700	2967.1300	2.6315	2.9671	0
16/11/2023	R214 On 01-February-24			Bond Future	12.1195	12.2546	62.7061	62.0584	13,868
16/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1761.7600	1453.5900	1.7618	1.4536	0
16/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1662.5600	2002.0100	1.6626	2.0020	0
16/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1787.8000	1476.7300	1.7878	1.4767	0
16/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1640.4200	1976.9700	1.6404	1.9770	0
16/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1814.0400	1500.0700	1.8140	1.5001	0
16/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1618.5300	1952.1800	1.6185	1.9522	0
16/11/2023	R214 On 02-May-24			Bond Future	12.2125	12.3524	60.7879	60.1259	10,172
16/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	985.9800	816.3300	0.9860	0.8163	0
16/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4754.4600	5246.8000	4.7545	5.2468	0
16/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	999.2400	827.7900	0.9992	0.8278	0
16/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4715.2800	5205.8200	4.7153	5.2058	0
16/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1012.6200	839.3700	1.0126	0.8394	0
16/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4676.2800	5165.0200	4.6763	5.1650	0
16/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2261.2400	1957.0400	2.2612	1.9570	10,000
16/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2705.7700	3063.5600	2.7058	3.0636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2309.8600	2001.5200	2.3099	2.0015	7,110
16/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2657.8800	3011.5300	2.6579	3.0115	0
16/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4385.0000	3942.1800	4.3850	3.9422	0
16/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1369.0800	1588.2500	1.3691	1.5883	17,110
16/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6526.0900	5999.7600	6.5261	5.9998	0
16/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	757.7300	893.3900	0.7577	0.8934	17,110
16/11/2023	R214 On 01-August-24			Bond Future	12.3076	12.4523	62.1354	61.4586	0
16/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2748.8500	2435.9200	2.7489	2.4359	0
16/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3451.3200	3815.1700	3.4513	3.8152	0
16/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2772.5000	2457.8800	2.7725	2.4579	0
16/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3426.9700	3789.1300	3.4270	3.7891	0
16/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2796.2400	2479.9300	2.7962	2.4799	0
16/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3402.7700	3763.2400	3.4028	3.7632	0
16/11/2023	R214 On 07-November-24			Bond Future	12.4153	12.5657	60.3319	59.6385	0
16/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3974.2600	3596.4300	3.9743	3.5964	0
16/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3124.5200	3440.0300	3.1245	3.4400	0
16/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4000.0200	3620.7600	4.0000	3.6208	0
16/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3104.8100	3418.8900	3.1048	3.4189	0
16/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4025.8500	3645.1800	4.0259	3.6452	0
16/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3085.2100	3397.8800	3.0852	3.3979	0
16/11/2023	R214 On 06-February-25			Bond Future	12.5428	12.6989	61.5987	60.8904	0
16/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4225.6500	3841.7800	4.2257	3.8418	0
16/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3467.5900	3791.9700	3.4676	3.7920	0
16/11/2023	R248 On 01-February-24			Bond Future	12.2433	12.3943	76.9321	76.0549	246,638
16/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	474.6200	339.2700	0.4746	0.3393	1,000
16/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5082.1800	5824.0800	5.0822	5.8241	0
16/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1768.2400	1401.6700	1.7682	1.4017	0
16/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2379.6800	2890.3600	2.3797	2.8904	0
16/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1796.9500	1426.3800	1.7970	1.4264	0
16/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2348.8200	2855.5000	2.3488	2.8555	0
16/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1825.9100	1451.3300	1.8259	1.4513	0
16/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2318.2900	2820.9600	2.3183	2.8210	0
16/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2255.9200	1825.9300	2.2559	1.8259	100
16/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1924.2900	2371.5500	1.9243	2.3716	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5360.7600	4678.7500	5.3608	4.6788	0
16/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	618.6600	813.9000	0.6187	0.8139	1,100
16/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6540.2500	5804.7100	6.5403	5.8047	0
16/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	416.2300	557.9400	0.4162	0.5579	1,000
16/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8884.0200	8079.8800	8.8840	8.0799	0
16/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	189.6600	262.7700	0.1897	0.2628	1,100
16/11/2023	R248 On 02-May-24			Bond Future	12.3408	12.4973	74.1846	73.2879	12,631
16/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	946.8800	759.3700	0.9469	0.7594	1,500
16/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6778.6300	7487.8800	6.7786	7.4879	0
16/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1031.0600	830.2200	1.0311	0.8302	0
16/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6466.8300	7162.7500	6.4668	7.1628	0
16/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1045.5900	842.4800	1.0456	0.8425	0
16/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6415.7000	7109.3500	6.4157	7.1094	0
16/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1060.2600	854.8700	1.0603	0.8549	0
16/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6364.8100	7056.1800	6.3648	7.0562	0
16/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3296.5700	2843.3700	3.2966	2.8434	1,500
16/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2954.9400	3398.5000	2.9549	3.3985	0
16/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6009.7900	5383.7500	6.0098	5.3838	0
16/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1524.6900	1795.4100	1.5247	1.7954	1,500
16/11/2023	R248 On 01-August-24			Bond Future	12.4405	12.6029	75.8290	74.9122	13,000
16/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3375.0500	2950.3100	3.3751	2.9503	0
16/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4184.8500	4676.9000	4.1849	4.6769	0
16/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3403.8500	2976.8400	3.4039	2.9768	0
16/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4155.4700	4645.2500	4.1555	4.6453	0
16/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3432.7600	3003.4700	3.4328	3.0035	0
16/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4126.2800	4613.7800	4.1263	4.6138	0
16/11/2023	R248 On 07-November-24			Bond Future	12.5533	12.7224	73.2116	72.2725	0
16/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5054.8200	4536.3900	5.0548	4.5364	0
16/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3800.6200	4221.3400	3.8006	4.2213	0
16/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5086.5900	4566.3200	5.0866	4.5663	0
16/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3777.9600	4196.8400	3.7780	4.1968	0
16/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5118.1400	4596.0300	5.1181	4.5960	0
16/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3755.1600	4172.2000	3.7552	4.1722	0
16/11/2023	R248 On 06-February-25			Bond Future	12.6861	12.8622	74.7481	73.7887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4712.5900	4219.6600	4.7126	4.2197	0
16/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4580.9200	5047.3100	4.5809	5.0473	0
16/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0