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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 2025 On 01-February-24 | | | Bond Future | 175.2680 | 175.1739 | 175.2680 | 175.1739 | 12,060 |
| 30/11/2023 | 2025 On 02-May-24 | | | Bond Future | 179.1823 | 179.0861 | 179.1823 | 179.0861 | 0 |
| 30/11/2023 | 2025 On 01-August-24 | | | Bond Future | 181.3063 | 181.2075 | 181.3063 | 181.2075 | 0 |
| 30/11/2023 | 2025 On 07-November-24 | | | Bond Future | 185.6207 | 185.5191 | 185.6207 | 185.5191 | 75 |
| 30/11/2023 | 2029 On 01-February-24 | | | Bond Future | 128.0945 | 127.7043 | 128.0945 | 127.7043 | 7,360 |
| 30/11/2023 | 2029 On 02-May-24 | | | Bond Future | 129.5803 | 129.1814 | 129.5803 | 129.1814 | 0 |
| 30/11/2023 | 2029 On 01-August-24 | | | Bond Future | 132.4543 | 132.0461 | 132.4543 | 132.0461 | 0 |
| 30/11/2023 | 2029 On 07-November-24 | | | Bond Future | 134.1954 | 133.7771 | 134.1954 | 133.7771 | 66 |
| 30/11/2023 | 2029 On 06-February-25 | | | Bond Future | 137.0421 | 136.6144 | 137.0421 | 136.6144 | 0 |
| 30/11/2023 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 4642.1100 | 4214.3800 | 4.6421 | 4.2144 | 0 |
| 30/11/2023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2030 On 01-February-24 | | | Bond Future | 10.0020 | 9.9612 | 91.2750 | 91.4456 | 69,536 |
| 30/11/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 472.7100 | 528.5300 | 0.4727 | 0.5285 | 400 |
| 30/11/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 2298.2400 | 2183.4500 | 2.2982 | 2.1835 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 976.1100 | 1063.2600 | 0.9761 | 1.0633 | 500 |
| 30/11/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 1445.1300 | 1361.6700 | 1.4451 | 1.3617 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 1056.5400 | 1147.5800 | 1.0565 | 1.1476 | 1,360 |
| 30/11/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 1357.7400 | 1278.1700 | 1.3577 | 1.2782 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 1206.0500 | 1303.7600 | 1.2061 | 1.3038 | 500 |
| 30/11/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 1214.4800 | 1141.5800 | 1.2145 | 1.1416 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1367.8100 | 1471.9700 | 1.3678 | 1.4720 | 400 |
| 30/11/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 1084.6400 | 1018.1900 | 1.0846 | 1.0182 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 1590.6300 | 1702.6300 | 1.5906 | 1.7026 | 200 |
| 30/11/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 934.2500 | 875.6400 | 0.9343 | 0.8756 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 2229.3500 | 2358.7200 | 2.2294 | 2.3587 | 500 |
| 30/11/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 627.8600 | 586.6200 | 0.6279 | 0.5866 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 4251.6500 | 4408.4300 | 4.2517 | 4.4084 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 202.6700 | 188.8400 | 0.2027 | 0.1888 | 700 |
| 30/11/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 5371.7200 | 5534.8800 | 5.3717 | 5.5349 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 111.0300 | 103.5800 | 0.1110 | 0.1036 | 1,360 |
| 30/11/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 5518.0700 | 5681.8200 | 5.5181 | 5.6818 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 102.5700 | 95.7100 | 0.1026 | 0.0957 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 5554.6600 | 5718.5500 | 5.5547 | 5.7186 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 100.5200 | 93.8000 | 0.1005 | 0.0938 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 5591.3200 | 5755.3600 | 5.5913 | 5.7554 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 98.5500 | 91.9800 | 0.0986 | 0.0920 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 6990.5800 | 7158.2600 | 6.9906 | 7.1583 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 46.1200 | 43.1900 | 0.0461 | 0.0432 | 200 |
| 30/11/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 7359.0700 | 7527.3200 | 7.3591 | 7.5273 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 37.7400 | 35.3800 | 0.0377 | 0.0354 | 500 |
| 30/11/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 7395.9000 | 7564.2000 | 7.3959 | 7.5642 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 37.0000 | 34.6900 | 0.0370 | 0.0347 | 500 |
| 30/11/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 8277.1600 | 8446.4200 | 8.2772 | 8.4464 | 0 |
| 30/11/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 22.8800 | 21.5300 | 0.0229 | 0.0215 | 400 |
| 30/11/2023 | 2030 On 02-May-24 | | | Bond Future | 10.0608 | 10.0177 | 93.2915 | 93.4659 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 1236.7800 | 1310.0300 | 1.2368 | 1.3100 | 1,000 |
| 30/11/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 2874.5200 | 2773.3600 | 2.8745 | 2.7734 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1479.3600 | 1561.3500 | 1.4794 | 1.5614 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 2499.9800 | 2407.5600 | 2.5000 | 2.4076 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1496.8100 | 1579.3900 | 1.4968 | 1.5794 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 2476.4700 | 2384.6400 | 2.4765 | 2.3846 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1514.6300 | 1597.8000 | 1.5146 | 1.5978 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 2453.3500 | 2362.1100 | 2.4534 | 2.3621 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 2175.2100 | 2277.4400 | 2.1752 | 2.2774 | 1,000 |
| 30/11/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 1775.5700 | 1703.3900 | 1.7756 | 1.7034 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 3326.2800 | 3451.7200 | 3.3263 | 3.4517 | 500 |
| 30/11/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 1101.1200 | 1052.1500 | 1.1011 | 1.0522 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 3892.7800 | 4026.5500 | 3.8928 | 4.0266 | 1,080 |
| 30/11/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 888.1800 | 847.5400 | 0.8882 | 0.8475 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 4799.1500 | 4943.2600 | 4.7992 | 4.9433 | 500 |
| 30/11/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 641.2900 | 610.9900 | 0.6413 | 0.6110 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 7474.7800 | 7636.4100 | 7.4748 | 7.6364 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 259.3800 | 246.6000 | 0.2594 | 0.2466 | 1,000 |
| 30/11/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 8951.5200 | 9118.3400 | 8.9515 | 9.1183 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 150.8800 | 143.2900 | 0.1509 | 0.1433 | 1,080 |
| 30/11/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 11527.4000 | 11699.4900 | 11.5274 | 11.6995 | 0 |
| 30/11/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 41.9000 | 39.5800 | 0.0419 | 0.0396 | 500 |
| 30/11/2023 | 2030 On 01-August-24 | | | Bond Future | 10.1295 | 10.0839 | 91.3328 | 91.5108 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 2915.1900 | 3023.2800 | 2.9152 | 3.0233 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 1983.1100 | 1913.1700 | 1.9831 | 1.9132 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 2938.0800 | 3046.6000 | 2.9381 | 3.0466 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 1967.5100 | 1898.0000 | 1.9675 | 1.8980 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 2961.3500 | 3070.3100 | 2.9614 | 3.0703 | 0 |
| 30/11/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 1952.3000 | 1883.2300 | 1.9523 | 1.8832 | 0 |
| 30/11/2023 | 2030 On 07-November-24 | | | Bond Future | 10.2057 | 10.1572 | 93.4817 | 93.6636 | 1,652 |
| 30/11/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 3842.0600 | 3960.8900 | 3.8421 | 3.9609 | 0 |
| 30/11/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 1864.2100 | 1801.1400 | 1.8642 | 1.8011 | 0 |
| 30/11/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 3866.3700 | 3985.5400 | 3.8664 | 3.9855 | 0 |
| 30/11/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 1852.0100 | 1789.2800 | 1.8520 | 1.7893 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 3890.7200 | 4010.2400 | 3.8907 | 4.0102 | 0 |
| 30/11/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 1839.8800 | 1777.5000 | 1.8399 | 1.7775 | 0 |
| 30/11/2023 | 2030 On 06-February-25 | | | Bond Future | 10.3090 | 10.2577 | 91.4305 | 91.6158 | 0 |
| 30/11/2023 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 3662.8300 | 3775.8000 | 3.6628 | 3.7758 | 0 |
| 30/11/2023 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 2338.3700 | 2266.0700 | 2.3384 | 2.2661 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | | | Bond Future | 10.9020 | 10.8721 | 88.8027 | 88.9469 | 88,231 |
| 30/11/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 129.6800 | 147.4600 | 0.1297 | 0.1475 | 1,200 |
| 30/11/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 4564.7300 | 4438.2900 | 4.5647 | 4.4383 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 760.6000 | 820.7100 | 0.7606 | 0.8207 | 500 |
| 30/11/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 2279.1400 | 2195.0300 | 2.2791 | 2.1950 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 1106.6400 | 1181.1700 | 1.1066 | 1.1812 | 1,200 |
| 30/11/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 1793.5100 | 1723.8200 | 1.7935 | 1.7238 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 1152.5200 | 1228.7000 | 1.1525 | 1.2287 | 200 |
| 30/11/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 1742.2300 | 1674.1900 | 1.7422 | 1.6742 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 10.90 | Call | Bond Future | 1449.0400 | 1534.8000 | 1.4490 | 1.5348 | 8,500 |
| 30/11/2023 | 2032 On 01-February-24 | 10.90 | Put | Bond Future | 1458.7100 | 1400.2500 | 1.4587 | 1.4003 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 1986.8400 | 2086.2400 | 1.9868 | 2.0862 | 500 |
| 30/11/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 1088.4300 | 1043.6100 | 1.0884 | 1.0436 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.33 | Call | Bond Future | 2766.9700 | 2880.3400 | 2.7670 | 2.8803 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.33 | Put | Bond Future | 739.2800 | 708.4300 | 0.7393 | 0.7084 | 17,000 |
| 30/11/2023 | 2032 On 01-February-24 | 11.55 | Call | Bond Future | 3557.0600 | 3680.0600 | 3.5571 | 3.6801 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.55 | Put | Bond Future | 511.3300 | 490.1100 | 0.5113 | 0.4901 | 8,500 |
| 30/11/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 4320.3500 | 4449.8100 | 4.3204 | 4.4498 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 363.1000 | 348.3400 | 0.3631 | 0.3483 | 200 |
| 30/11/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 4634.2900 | 4765.8000 | 4.6343 | 4.7658 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 316.1100 | 303.4000 | 0.3161 | 0.3034 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 4673.8800 | 4805.6400 | 4.6739 | 4.8056 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 310.7300 | 298.2700 | 0.3107 | 0.2983 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 4713.4600 | 4845.4500 | 4.7135 | 4.8455 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 305.3700 | 293.1400 | 0.3054 | 0.2931 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.00 | Call | Bond Future | 5313.4200 | 5448.4900 | 5.3134 | 5.4485 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.00 | Put | Bond Future | 235.1400 | 225.9900 | 0.2351 | 0.2260 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 7356.0700 | 7497.0600 | 7.3561 | 7.4971 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 95.4100 | 92.1800 | 0.0954 | 0.0922 | 200 |

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| 30/11/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 7849.6600 | 7991.4000 | 7.8497 | 7.9914 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 76.7900 | 74.3100 | 0.0768 | 0.0743 | 1,200 |
| 30/11/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 8301.4800 | 8443.7600 | 8.3015 | 8.4438 | 0 |
| 30/11/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 62.9500 | 61.0100 | 0.0630 | 0.0610 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | | | Bond Future | 10.9881 | 10.9567 | 86.6025 | 86.7499 | 62,106 |
| 30/11/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 1160.6900 | 1215.0300 | 1.1607 | 1.2150 | 1,000 |
| 30/11/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 4179.9400 | 4086.8500 | 4.1799 | 4.0869 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1457.9800 | 1520.8800 | 1.4580 | 1.5209 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 3598.0800 | 3513.5500 | 3.5981 | 3.5136 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1475.7400 | 1539.1300 | 1.4757 | 1.5391 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 3567.3200 | 3483.2800 | 3.5673 | 3.4833 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 1493.6400 | 1557.5100 | 1.4936 | 1.5575 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 3536.7500 | 3453.1900 | 3.5368 | 3.4532 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.57 | Call | Bond Future | 1511.6800 | 1576.0300 | 1.5117 | 1.5760 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 10.57 | Put | Bond Future | 3506.3400 | 3423.2600 | 3.5063 | 3.4233 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 1548.3800 | 1613.6900 | 1.5484 | 1.6137 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 3446.2600 | 3364.1400 | 3.4463 | 3.3641 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 1661.3400 | 1729.5400 | 1.6613 | 1.7295 | 1,550 |
| 30/11/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 3269.7000 | 3190.4700 | 3.2697 | 3.1905 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 2102.9500 | 2181.2300 | 2.1030 | 2.1812 | 1,000 |
| 30/11/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 2707.6700 | 2638.5200 | 2.7077 | 2.6385 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 2665.6500 | 2754.5500 | 2.6657 | 2.7546 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 2188.1800 | 2129.6500 | 2.1882 | 2.1297 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 11.21 | Call | Bond Future | 2988.5700 | 3082.7000 | 2.9886 | 3.0827 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 11.21 | Put | Bond Future | 1953.4600 | 1900.1600 | 1.9535 | 1.9002 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 3388.8900 | 3488.7600 | 3.3889 | 3.4888 | 1,550 |
| 30/11/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 1709.1600 | 1661.6000 | 1.7092 | 1.6616 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 11.81 | Call | Bond Future | 4843.2300 | 4958.9400 | 4.8432 | 4.9589 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 11.81 | Put | Bond Future | 1089.8200 | 1058.1000 | 1.0898 | 1.0581 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 8770.9400 | 8907.6300 | 8.7709 | 8.9076 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 363.6200 | 352.8800 | 0.3636 | 0.3529 | 1,000 |
| 30/11/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 9820.3100 | 9959.7500 | 9.8203 | 9.9598 | 0 |
| 30/11/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 273.7000 | 265.7100 | 0.2737 | 0.2657 | 500 |
| 30/11/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 10449.7100 | 10590.6100 | 10.4497 | 10.5906 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 222.1600 | 215.6300 | 0.2222 | 0.2156 | 1,550 |
| 30/11/2023 | 2032 On 01-August-24 | | | Bond Future | 11.0824 | 11.0497 | 88.5022 | 88.6526 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 3073.2800 | 3159.4000 | 3.0733 | 3.1594 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 2855.4400 | 2791.1500 | 2.8554 | 2.7912 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 3098.5500 | 3185.0400 | 3.0986 | 3.1850 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 2835.0000 | 2771.0800 | 2.8350 | 2.7711 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 3123.6400 | 3210.4900 | 3.1236 | 3.2105 | 0 |
| 30/11/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 2814.4100 | 2750.8500 | 2.8144 | 2.7509 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | | | Bond Future | 11.1955 | 11.1611 | 86.4176 | 86.5713 | 1,360 |
| 30/11/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 3826.0900 | 3920.1800 | 3.8261 | 3.9202 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 2612.6900 | 2553.0800 | 2.6127 | 2.5531 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 3852.8200 | 3947.2300 | 3.8528 | 3.9472 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 2595.6300 | 2536.3400 | 2.5956 | 2.5363 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 3879.2900 | 3974.0200 | 3.8793 | 3.9740 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 2578.3500 | 2519.3800 | 2.5784 | 2.5194 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 11.64 | Call | Bond Future | 4289.1700 | 4388.6100 | 4.2892 | 4.3886 | 1,615 |
| 30/11/2023 | 2032 On 07-November-24 | 11.64 | Put | Bond Future | 2335.3600 | 2281.1000 | 2.3354 | 2.2811 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 13.36 | Call | Bond Future | 9726.0100 | 9860.8900 | 9.7260 | 9.8609 | 0 |
| 30/11/2023 | 2032 On 07-November-24 | 13.36 | Put | Bond Future | 733.8700 | 715.0500 | 0.7339 | 0.7151 | 1,615 |
| 30/11/2023 | 2032 On 06-February-25 | | | Bond Future | 11.3280 | 11.2920 | 88.2263 | 88.3828 | 0 |
| 30/11/2023 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 4416.1100 | 4513.7600 | 4.4161 | 4.5138 | 0 |
| 30/11/2023 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 2737.6600 | 2678.7900 | 2.7377 | 2.6788 | 0 |
| 30/11/2023 | 2033 On 01-February-24 | | | Bond Future | 121.8293 | 122.0166 | 121.8293 | 122.0166 | 8,079 |
| 30/11/2023 | 2033 On 02-May-24 | | | Bond Future | 123.0788 | 123.2701 | 123.0788 | 123.2701 | 0 |
| 30/11/2023 | 2033 On 01-August-24 | | | Bond Future | 125.8085 | 126.0038 | 125.8085 | 126.0038 | 0 |
| 30/11/2023 | 2033 On 07-November-24 | | | Bond Future | 127.2933 | 127.4929 | 127.2933 | 127.4929 | 0 |
| 30/11/2023 | 2033 On 06-February-25 | | | Bond Future | 129.9937 | 130.1971 | 129.9937 | 130.1971 | 0 |
| 30/11/2023 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 5053.7200 | 5257.0800 | 5.0537 | 5.2571 | 0 |
| 30/11/2023 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | | | Bond Future | 11.9649 | 11.9251 | 77.5823 | 77.7985 | 135,479 |
| 30/11/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 2174.2200 | 2313.5900 | 2.1742 | 2.3136 | 2,500 |
| 30/11/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 1502.0300 | 1425.2500 | 1.5020 | 1.4253 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2912.4800 | 3071.2500 | 2.9125 | 3.0713 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 1078.3500 | 1020.9700 | 1.0784 | 1.0210 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 2948.1000 | 3107.6700 | 2.9481 | 3.1077 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 1061.7700 | 1005.1900 | 1.0618 | 1.0052 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 2983.9000 | 3144.2600 | 2.9839 | 3.1443 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 1045.4200 | 989.6300 | 1.0454 | 0.9896 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 5365.7100 | 5560.0200 | 5.3657 | 5.5600 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 392.7000 | 370.8600 | 0.3927 | 0.3709 | 2,500 |
| 30/11/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 9708.9200 | 9921.7100 | 9.7089 | 9.9217 | 0 |
| 30/11/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 66.2700 | 62.9100 | 0.0663 | 0.0629 | 2,500 |
| 30/11/2023 | 2037 On 02-May-24 | | | Bond Future | 12.0720 | 12.0306 | 79.2963 | 79.5173 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 1285.1000 | 1363.7600 | 1.2851 | 1.3638 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 4815.1400 | 4672.8200 | 4.8151 | 4.6728 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 1303.2500 | 1382.6300 | 1.3033 | 1.3826 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 4776.5400 | 4634.9400 | 4.7765 | 4.6349 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 1321.5600 | 1401.6700 | 1.3216 | 1.4017 | 0 |
| 30/11/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 4738.1500 | 4597.2800 | 4.7382 | 4.5973 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | | | Bond Future | 12.1889 | 12.1458 | 76.7800 | 77.0056 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 3255.1100 | 3376.0600 | 3.2551 | 3.3761 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 3774.5700 | 3669.9100 | 3.7746 | 3.6699 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 3282.1300 | 3403.6300 | 3.2821 | 3.4036 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 3748.8200 | 3644.7100 | 3.7488 | 3.6447 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 3309.2600 | 3431.3000 | 3.3093 | 3.4313 | 1,383 |
| 30/11/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 3723.2300 | 3619.6600 | 3.7232 | 3.6197 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 13.17 | Call | Bond Future | 6680.5000 | 6850.5300 | 6.6805 | 6.8505 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 13.17 | Put | Bond Future | 1790.4000 | 1734.8200 | 1.7904 | 1.7348 | 1,383 |
| 30/11/2023 | 2037 On 01-August-24 | 13.82 | Call | Bond Future | 9022.4800 | 9211.5000 | 9.0225 | 9.2115 | 0 |
| 30/11/2023 | 2037 On 01-August-24 | 13.82 | Put | Bond Future | 1140.9400 | 1104.3500 | 1.1409 | 1.1044 | 1,383 |
| 30/11/2023 | 2037 On 07-November-24 | | | Bond Future | 12.3151 | 12.2703 | 78.5857 | 78.8164 | 9,175 |
| 30/11/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 4890.0300 | 5029.8100 | 4.8900 | 5.0298 | 0 |
| 30/11/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 3597.5900 | 3506.6800 | 3.5976 | 3.5067 | 0 |
| 30/11/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 4919.1700 | 5059.3800 | 4.9192 | 5.0594 | 0 |
| 30/11/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 3576.6800 | 3486.2000 | 3.5767 | 3.4862 | 0 |
| 30/11/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 4948.6800 | 5089.3100 | 4.9487 | 5.0893 | 0 |
| 30/11/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 3556.1800 | 3466.1200 | 3.5562 | 3.4661 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2037 On 06-February-25 | | | Bond Future | 12.4556 | 12.4090 | 75.9703 | 76.2055 | 0 |
| 30/11/2023 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 5357.9800 | 5501.0500 | 5.3580 | 5.5011 | 0 |
| 30/11/2023 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 3848.3800 | 3756.2900 | 3.8484 | 3.7563 | 0 |
| 30/11/2023 | 2038 On 01-February-24 | | | Bond Future | 130.3699 | 130.7333 | 130.3699 | 130.7333 | 3,549 |
| 30/11/2023 | 2038 On 02-May-24 | | | Bond Future | 133.2814 | 133.6531 | 133.2814 | 133.6531 | 1,706 |
| 30/11/2023 | 2038 On 01-August-24 | | | Bond Future | 134.1559 | 134.5354 | 134.1559 | 134.5354 | 0 |
| 30/11/2023 | 2038 On 07-November-24 | | | Bond Future | 137.3478 | 137.7358 | 137.3478 | 137.7358 | 0 |
| 30/11/2023 | 2038 On 06-February-25 | | | Bond Future | 138.1292 | 138.5249 | 138.1292 | 138.5249 | 0 |
| 30/11/2023 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 2899.1600 | 3294.8500 | 2.8992 | 3.2949 | 0 |
| 30/11/2023 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | | | Bond Future | 12.2221 | 12.1720 | 77.7395 | 78.0267 | 126,846 |
| 30/11/2023 | 2040 On 01-February-24 | 12.30 | Call | Bond Future | 2162.0400 | 2338.1700 | 2.1620 | 2.3382 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.30 | Put | Bond Future | 1718.6800 | 1607.5700 | 1.7187 | 1.6076 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 2259.1500 | 2439.1500 | 2.2592 | 2.4392 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 1646.1100 | 1538.8700 | 1.6461 | 1.5389 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 2292.0400 | 2473.3100 | 2.2920 | 2.4733 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 1622.5700 | 1516.6000 | 1.6226 | 1.5166 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 2325.0200 | 2507.5600 | 2.3250 | 2.5076 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 1599.1800 | 1494.4800 | 1.5992 | 1.4945 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.90 | Call | Bond Future | 4416.3800 | 4654.0500 | 4.4164 | 4.6541 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 12.90 | Put | Bond Future | 687.5400 | 637.9700 | 0.6875 | 0.6380 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 13.90 | Call | Bond Future | 8859.8900 | 9137.7200 | 8.8599 | 9.1377 | 0 |
| 30/11/2023 | 2040 On 01-February-24 | 13.90 | Put | Bond Future | 127.0800 | 117.6700 | 0.1271 | 0.1177 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | | | Bond Future | 12.3320 | 12.2800 | 79.4569 | 79.7505 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 1212.9300 | 1308.0400 | 1.2129 | 1.3080 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 5511.0600 | 5312.5700 | 5.5111 | 5.3126 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 1230.8900 | 1326.9300 | 1.2309 | 1.3269 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 5467.8300 | 5270.2700 | 5.4678 | 5.2703 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 1249.0100 | 1345.9900 | 1.2490 | 1.3460 | 0 |
| 30/11/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 5424.8400 | 5228.2200 | 5.4248 | 5.2282 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | | | Bond Future | 12.4515 | 12.3975 | 76.6938 | 76.9937 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 3390.8800 | 3548.3000 | 3.3909 | 3.5483 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 4123.9300 | 3981.5300 | 4.1239 | 3.9815 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 3419.4100 | 3577.5700 | 3.4194 | 3.5776 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 4096.3300 | 3954.6700 | 4.0963 | 3.9547 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 3447.8000 | 3606.6900 | 3.4478 | 3.6067 | 0 |
| 30/11/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 4068.6600 | 3927.7300 | 4.0687 | 3.9277 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | | | Bond Future | 12.5800 | 12.5238 | 78.4972 | 78.8039 | 8,697 |
| 30/11/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 5083.5300 | 5268.8400 | 5.0835 | 5.2688 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 3689.8800 | 3568.5300 | 3.6899 | 3.5685 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 5114.7700 | 5300.6500 | 5.1148 | 5.3007 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 3668.3100 | 3547.5300 | 3.6683 | 3.5475 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 5146.0700 | 5332.5200 | 5.1461 | 5.3325 | 0 |
| 30/11/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 3646.8600 | 3526.6500 | 3.6469 | 3.5267 | 0 |
| 30/11/2023 | 2040 On 06-February-25 | | | Bond Future | 12.7215 | 12.6631 | 75.6289 | 75.9417 | 0 |
| 30/11/2023 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 5361.4100 | 5547.2000 | 5.3614 | 5.5472 | 0 |
| 30/11/2023 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 4157.8800 | 4030.9000 | 4.1579 | 4.0309 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | | | Bond Future | 12.2946 | 12.2290 | 73.9666 | 74.3453 | 100,146 |
| 30/11/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1871.9900 | 2083.1300 | 1.8720 | 2.0831 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 2013.5200 | 1845.9900 | 2.0135 | 1.8460 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1902.0100 | 2114.9400 | 1.9020 | 2.1149 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 1985.8300 | 1820.0900 | 1.9858 | 1.8201 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1932.1300 | 2146.8500 | 1.9321 | 2.1469 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 1958.3200 | 1794.3700 | 1.9583 | 1.7944 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 13.00 | Call | Bond Future | 4554.8700 | 4867.4900 | 4.5549 | 4.8675 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 13.00 | Put | Bond Future | 674.3800 | 608.3300 | 0.6744 | 0.6083 | 15,000 |
| 30/11/2023 | 2044 On 01-February-24 | 13.25 | Call | Bond Future | 5625.1100 | 5958.1900 | 5.6251 | 5.9582 | 0 |
| 30/11/2023 | 2044 On 01-February-24 | 13.25 | Put | Bond Future | 451.5400 | 405.9500 | 0.4515 | 0.4060 | 5,000 |
| 30/11/2023 | 2044 On 02-May-24 | | | Bond Future | 12.4006 | 12.3326 | 75.6007 | 75.9878 | 27 |
| 30/11/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 1196.2500 | 1318.2200 | 1.1963 | 1.3182 | 0 |
| 30/11/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 5668.4100 | 5403.3200 | 5.6684 | 5.4033 | 0 |
| 30/11/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 1214.0600 | 1337.2600 | 1.2141 | 1.3373 | 0 |
| 30/11/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 5623.7000 | 5359.8400 | 5.6237 | 5.3598 | 0 |
| 30/11/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 1232.0400 | 1356.4600 | 1.2320 | 1.3565 | 0 |
| 30/11/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 5579.2400 | 5316.6000 | 5.5792 | 5.3166 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | | | Bond Future | 12.5155 | 12.4449 | 72.8781 | 73.2735 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 3149.4300 | 3346.1000 | 3.1494 | 3.3461 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 4483.2700 | 4284.5400 | 4.4833 | 4.2845 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 3176.8900 | 3374.5400 | 3.1769 | 3.3745 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 4453.2600 | 4255.5100 | 4.4533 | 4.2555 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 3204.4600 | 3403.0900 | 3.2045 | 3.4031 | 0 |
| 30/11/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 4423.4200 | 4226.6500 | 4.4234 | 4.2267 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | | | Bond Future | 12.6385 | 12.5652 | 74.5917 | 74.9962 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 5156.6400 | 5400.4900 | 5.1566 | 5.4005 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 3745.0800 | 3584.4800 | 3.7451 | 3.5845 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 5187.7200 | 5432.3300 | 5.1877 | 5.4323 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 3723.0900 | 3563.2500 | 3.7231 | 3.5633 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 5219.1500 | 5464.5000 | 5.2192 | 5.4645 | 0 |
| 30/11/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 3701.5200 | 3542.4200 | 3.7015 | 3.5424 | 0 |
| 30/11/2023 | 2044 On 06-February-25 | | | Bond Future | 12.7735 | 12.6973 | 71.7668 | 72.1794 | 0 |
| 30/11/2023 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 5494.7100 | 5740.7900 | 5.4947 | 5.7408 | 0 |
| 30/11/2023 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 4186.9800 | 4020.5100 | 4.1870 | 4.0205 | 0 |
| 30/11/2023 | 2046 On 01-February-24 | | | Bond Future | 114.9173 | 115.1715 | 114.9173 | 115.1715 | 11,904 |
| 30/11/2023 | 2046 On 02-May-24 | | | Bond Future | 115.3234 | 115.5831 | 115.3234 | 115.5831 | 4,626 |
| 30/11/2023 | 2046 On 01-August-24 | | | Bond Future | 117.8809 | 118.1460 | 117.8809 | 118.1460 | 0 |
| 30/11/2023 | 2046 On 07-November-24 | | | Bond Future | 118.4684 | 118.7395 | 118.4684 | 118.7395 | 0 |
| 30/11/2023 | 2046 On 06-February-25 | | | Bond Future | 120.9795 | 121.2560 | 120.9795 | 121.2560 | 0 |
| 30/11/2023 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 6969.5400 | 7245.9700 | 6.9695 | 7.2460 | 0 |
| 30/11/2023 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 2050 On 01-February-24 | | | Bond Future | 113.7584 | 114.7524 | 113.7584 | 114.7524 | 10,813 |
| 30/11/2023 | 2050 On 02-May-24 | | | Bond Future | 116.2989 | 117.3152 | 116.2989 | 117.3152 | 3,316 |
| 30/11/2023 | 2050 On 01-August-24 | | | Bond Future | 116.5599 | 117.5982 | 116.5599 | 117.5982 | 0 |
| 30/11/2023 | 2050 On 07-November-24 | | | Bond Future | 119.3331 | 120.3958 | 119.3331 | 120.3958 | 0 |
| 30/11/2023 | 2050 On 06-February-25 | | | Bond Future | 119.4876 | 120.5724 | 119.4876 | 120.5724 | 0 |
| 30/11/2023 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3887.6400 | 4972.4300 | 3.8876 | 4.9724 | 0 |
| 30/11/2023 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | AL37 On 01-February-24 | | | Index Future | 939.8540 | 941.0640 | 939.8540 | 941.0640 | 0 |
| 30/11/2023 | AL37 On 02-May-24 | | | Index Future | 960.6160 | 961.8530 | 960.6160 | 961.8530 | 0 |
| 30/11/2023 | AL37 On 01-August-24 | | | Index Future | 981.7020 | 982.9640 | 981.7020 | 982.9640 | 0 |
| 30/11/2023 | AL37 On 07-November-24 | | | Index Future | 1004.8380 | 1006.1270 | 1004.8380 | 1,006.1270 | 0 |
| 30/11/2023 | AL37 On 06-February-25 | | | Index Future | 1025.9630 | 1027.2740 | 1025.9630 | 1,027.2740 | 0 |
| 30/11/2023 | AL7T On 01-February-24 | | | Index Future | 1079.3610 | 1081.3700 | 1079.3610 | 1,081.3700 | 0 |
| 30/11/2023 | AL7T On 02-May-24 | | | Index Future | 1103.2060 | 1105.2600 | 1103.2060 | 1,105.2600 | 0 |
| 30/11/2023 | AL7T On 01-August-24 | | | Index Future | 1127.4210 | 1129.5180 | 1127.4210 | 1,129.5180 | 0 |
| 30/11/2023 | AL7T On 07-November-24 | | | Index Future | 1153.9920 | 1156.1350 | 1153.9920 | 1,156.1350 | 0 |
| 30/11/2023 | AL7T On 06-February-25 | | | Index Future | 1178.2520 | 1180.4350 | 1178.2520 | 1,180.4350 | 0 |
| 30/11/2023 | ALBI On 01-February-24 | | | Index Future | 940.9710 | 943.2950 | 940.9710 | 943.2950 | 100 |
| 30/11/2023 | ALBI On 02-May-24 | | | Index Future | 961.7580 | 964.1340 | 961.7580 | 964.1340 | 0 |
| 30/11/2023 | ALBI On 01-August-24 | | | Index Future | 982.8690 | 985.2950 | 982.8690 | 985.2950 | 0 |
| 30/11/2023 | ALBI On 07-November-24 | | | Index Future | 1006.0330 | 1008.5130 | 1006.0330 | 1,008.5130 | 0 |
| 30/11/2023 | ALBI On 06-February-25 | | | Index Future | 1027.1820 | 1029.7100 | 1027.1820 | 1,029.7100 | 0 |
| 30/11/2023 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 30/11/2023 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | C197 On 07-December-23 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 30/11/2023 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 30/11/2023 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | ES33 On 01-February-24 | | | Bond Future | 12.4478 | 12.4134 | 75.6626 | 75.8164 | 0 |
| 30/11/2023 | ES33 On 02-May-24 | | | Bond Future | 12.5841 | 12.5481 | 73.5537 | 73.7108 | 0 |
| 30/11/2023 | ES33 On 01-August-24 | | | Bond Future | 12.7291 | 12.6916 | 75.1843 | 75.3447 | 0 |
| 30/11/2023 | ES33 On 07-November-24 | | | Bond Future | 12.9027 | 12.8634 | 73.1683 | 73.3323 | 0 |
| 30/11/2023 | ES33 On 06-February-25 | | | Bond Future | 13.0957 | 13.0546 | 74.7150 | 74.8822 | 0 |
| 30/11/2023 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 983.4400 | 1150.6100 | 0.9834 | 1.1506 | 0 |
| 30/11/2023 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | ES42 On 01-February-24 | | | Bond Future | 12.9599 | 12.9100 | 71.4632 | 71.7210 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | ES42 On 02-May-24 | | | Bond Future | 13.0904 | 13.0385 | 68.7968 | 69.0602 | 0 |
| 30/11/2023 | ES42 On 01-August-24 | | | Bond Future | 13.2258 | 13.1719 | 70.3212 | 70.5904 | 0 |
| 30/11/2023 | ES42 On 07-November-24 | | | Bond Future | 13.3835 | 13.3272 | 67.7242 | 67.9995 | 0 |
| 30/11/2023 | ES42 On 06-February-25 | | | Bond Future | 13.5495 | 13.4909 | 69.1527 | 69.4336 | 0 |
| 30/11/2023 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 759.2600 | 1040.1200 | 0.7593 | 1.0401 | 0 |
| 30/11/2023 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | | | GOVI | 927.4620 | 929.7460 | 927.4620 | 929.7460 | 711 |
| 30/11/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 474820.0000 | 497660.0000 | 47.4820 | 49.7660 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 474720.0000 | 497560.0000 | 47.4720 | 49.7560 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 474620.0000 | 497460.0000 | 47.4620 | 49.7460 | 0 |
| 30/11/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | | | GOVI | 947.9510 | 950.2850 | 947.9510 | 950.2850 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 30190.0000 | 6850.0000 | 3.0190 | 0.6850 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 30290.0000 | 6950.0000 | 3.0290 | 0.6950 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 30390.0000 | 7050.0000 | 3.0390 | 0.7050 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | | | GOVI | 968.7590 | 971.1420 | 968.7590 | 971.1420 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 253890.0000 | 277720.0000 | 25.3890 | 27.7720 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 253790.0000 | 277620.0000 | 25.3790 | 27.7620 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 253690.0000 | 277520.0000 | 25.3690 | 27.7520 | 0 |
| 30/11/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | | | GOVI | 991.5900 | 994.0270 | 991.5900 | 994.0270 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 428100.0000 | 452470.0000 | 42.8100 | 45.2470 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 428000.0000 | 452370.0000 | 42.8000 | 45.2370 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 427900.0000 | 452270.0000 | 42.7900 | 45.2270 | 0 |
| 30/11/2023 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | GOVI On 06-February-25 | | | GOVI | 1012.4360 | 1014.9200 | 1012.4360 | 1,014.9200 | 0 |
| 30/11/2023 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 404360.0000 | 429200.0000 | 40.4360 | 42.9200 | 0 |
| 30/11/2023 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 30/11/2023 | IGOV On 01-February-24 | | | Index Future | 343.5260 | 344.2640 | 343.5260 | 344.2640 | 606 |
| 30/11/2023 | IGOV On 02-May-24 | | | Index Future | 351.1980 | 351.9530 | 351.1980 | 351.9530 | 16 |
| 30/11/2023 | IGOV On 01-August-24 | | | Index Future | 358.9880 | 359.7580 | 358.9880 | 359.7580 | 0 |
| 30/11/2023 | IGOV On 07-November-24 | | | Index Future | 367.5340 | 368.3220 | 367.5340 | 368.3220 | 0 |
| 30/11/2023 | IGOV On 06-February-25 | | | Index Future | 375.3380 | 376.1410 | 375.3380 | 376.1410 | 0 |
| 30/11/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 30/11/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 30/11/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 30/11/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 30/11/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 30/11/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 30/11/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 30/11/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 30/11/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 30/11/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 30/11/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 30/11/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 30/11/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 30/11/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.3490 | 8.3500 | 91.6510 | 91.6500 | 0 |
| 30/11/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.3390 | 8.3400 | 91.6610 | 91.6600 | 0 |
| 30/11/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.2990 | 8.3000 | 91.7010 | 91.7000 | 0 |
| 30/11/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.2790 | 8.2800 | 91.7210 | 91.7200 | 0 |
| 30/11/2023 | JBAF On 17-April-24 | | | Jibar Tradeable Future | 8.1890 | 8.1900 | 91.8110 | 91.8100 | 0 |
| 30/11/2023 | JBAF On 15-May-24 | | | Jibar Tradeable Future | 8.1690 | 8.1700 | 91.8310 | 91.8300 | 0 |
| 30/11/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.0490 | 8.0500 | 91.9510 | 91.9500 | 0 |
| 30/11/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 7.8290 | 7.8300 | 92.1710 | 92.1700 | 0 |
| 30/11/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.5090 | 7.5100 | 92.4910 | 92.4900 | 0 |
| 30/11/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.3790 | 7.3800 | 92.6210 | 92.6200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.2890 | 7.2900 | 92.7110 | 92.7100 | 0 |
| 30/11/2023 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 7.2390 | 7.2400 | 92.7610 | 92.7600 | 0 |
| 30/11/2023 | R035 On 01-February-24 | | | Bond Future | 11.6314 | 11.5966 | 86.9729 | 87.1608 | 68,605 |
| 30/11/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 160.4300 | 183.1400 | 0.1604 | 0.1831 | 400 |
| 30/11/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 5873.3200 | 5708.2000 | 5.8733 | 5.7082 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 636.9700 | 698.1500 | 0.6370 | 0.6982 | 400 |
| 30/11/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 3459.5600 | 3332.9100 | 3.4596 | 3.3329 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 3630.6300 | 3783.0800 | 3.6306 | 3.7831 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 744.8700 | 709.4900 | 0.7449 | 0.7095 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 3669.6600 | 3822.6800 | 3.6697 | 3.8227 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 732.6100 | 697.8000 | 0.7326 | 0.6978 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 3708.8300 | 3862.3900 | 3.7088 | 3.8624 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 720.5500 | 686.2800 | 0.7206 | 0.6863 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 9164.7700 | 9349.4600 | 9.1648 | 9.3495 | 0 |
| 30/11/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 74.5700 | 71.4300 | 0.0746 | 0.0714 | 400 |
| 30/11/2023 | R035 On 02-May-24 | | | Bond Future | 11.7299 | 11.6937 | 84.3825 | 84.5745 | 105,087 |
| 30/11/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1468.9500 | 1544.4200 | 1.4690 | 1.5444 | 0 |
| 30/11/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 4398.8100 | 4282.2700 | 4.3988 | 4.2823 | 0 |
| 30/11/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1488.5000 | 1564.6100 | 1.4885 | 1.5646 | 0 |
| 30/11/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 4362.7900 | 4246.8900 | 4.3628 | 4.2469 | 0 |
| 30/11/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1508.2100 | 1584.9400 | 1.5082 | 1.5849 | 0 |
| 30/11/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 4326.9900 | 4211.7100 | 4.3270 | 4.2117 | 0 |
| 30/11/2023 | R035 On 01-August-24 | | | Bond Future | 11.8348 | 11.7971 | 86.2338 | 86.4298 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 3304.7900 | 3412.4400 | 3.3048 | 3.4124 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 3538.0100 | 3449.6300 | 3.5380 | 3.4496 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 3332.4400 | 3440.5600 | 3.3324 | 3.4406 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 3513.5000 | 3425.5900 | 3.5135 | 3.4256 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 3359.9100 | 3468.5100 | 3.3599 | 3.4685 | 0 |
| 30/11/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 3488.8500 | 3401.4200 | 3.4889 | 3.4014 | 0 |
| 30/11/2023 | R035 On 07-November-24 | | | Bond Future | 11.9631 | 11.9237 | 83.7471 | 83.9475 | 19,788 |
| 30/11/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 4363.7500 | 4483.5300 | 4.3638 | 4.4835 | 0 |
| 30/11/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 3320.1400 | 3239.5300 | 3.3201 | 3.2395 | 0 |
| 30/11/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 4393.0000 | 4513.1800 | 4.3930 | 4.5132 | 0 |
| 30/11/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 3299.4300 | 3219.2200 | 3.2994 | 3.2192 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 4422.3200 | 4542.9100 | 4.4223 | 4.5429 | 0 |
| 30/11/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 3278.8300 | 3199.0300 | 3.2788 | 3.1990 | 0 |
| 30/11/2023 | R035 On 06-February-25 | | | Bond Future | 12.1087 | 12.0678 | 85.5004 | 85.7045 | 0 |
| 30/11/2023 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 4885.8400 | 5009.9200 | 4.8858 | 5.0099 | 0 |
| 30/11/2023 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 3406.5900 | 3326.4900 | 3.4066 | 3.3265 | 0 |
| 30/11/2023 | R053 On 01-February-24 | | | Bond Future | 12.2115 | 12.1614 | 99.4100 | 99.7924 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 6030.4400 | 6348.1700 | 6.0304 | 6.3482 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 917.2600 | 852.6000 | 0.9173 | 0.8526 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 6085.0300 | 6403.6900 | 6.0850 | 6.4037 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 903.3300 | 839.6000 | 0.9033 | 0.8396 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 6139.6200 | 6459.1800 | 6.1396 | 6.4592 | 0 |
| 30/11/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 889.4900 | 826.6600 | 0.8895 | 0.8267 | 0 |
| 30/11/2023 | R053 On 02-May-24 | | | Bond Future | 12.3124 | 12.2603 | 95.7414 | 96.1323 | 5,189 |
| 30/11/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 7202.3000 | 7491.4200 | 7.2023 | 7.4914 | 0 |
| 30/11/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 2172.2500 | 2070.4600 | 2.1723 | 2.0705 | 0 |
| 30/11/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 7250.9600 | 7540.8700 | 7.2510 | 7.5409 | 0 |
| 30/11/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 2153.3900 | 2052.3900 | 2.1534 | 2.0524 | 0 |
| 30/11/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 7299.9000 | 7590.5900 | 7.2999 | 7.5906 | 0 |
| 30/11/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 2134.9100 | 2034.6900 | 2.1349 | 2.0347 | 0 |
| 30/11/2023 | R053 On 01-August-24 | | | Bond Future | 12.4185 | 12.3645 | 97.8413 | 98.2405 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 8162.4800 | 8442.6100 | 8.1625 | 8.4426 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 3185.3400 | 3066.2100 | 3.1853 | 3.0662 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 8208.3400 | 8489.1500 | 8.2083 | 8.4892 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 3164.7400 | 3046.2900 | 3.1647 | 3.0463 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 8254.2500 | 8535.7300 | 8.2543 | 8.5357 | 0 |
| 30/11/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 3144.2900 | 3026.5100 | 3.1443 | 3.0265 | 0 |
| 30/11/2023 | R053 On 07-November-24 | | | Bond Future | 12.5408 | 12.4844 | 94.2706 | 94.6790 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 6926.3800 | 7173.4100 | 6.9264 | 7.1734 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 5158.0100 | 4996.6700 | 5.1580 | 4.9967 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 6967.2900 | 7215.0600 | 6.9673 | 7.2151 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 5129.2700 | 4968.6700 | 5.1293 | 4.9687 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 7008.2800 | 7256.7800 | 7.0083 | 7.2568 | 0 |
| 30/11/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 5100.7000 | 4940.8300 | 5.1007 | 4.9408 | 0 |
| 30/11/2023 | R053 On 06-February-25 | | | Bond Future | 12.6723 | 12.6137 | 96.2411 | 96.6576 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 7395.3500 | 7645.9500 | 7.3954 | 7.6460 | 0 |
| 30/11/2023 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 5534.5000 | 5368.6900 | 5.5345 | 5.3687 | 0 |
| 30/11/2023 | R186 On 01-February-24 | | | Bond Future | 8.7686 | 8.7312 | 105.6397 | 105.7355 | 76,973 |
| 30/11/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1978.8800 | 2064.6900 | 1.9789 | 2.0647 | 0 |
| 30/11/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 127.1200 | 117.1100 | 0.1271 | 0.1171 | 0 |
| 30/11/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 2001.0100 | 2087.0300 | 2.0010 | 2.0870 | 0 |
| 30/11/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 124.2200 | 114.4200 | 0.1242 | 0.1144 | 0 |
| 30/11/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 2023.2800 | 2109.5200 | 2.0233 | 2.1095 | 0 |
| 30/11/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 121.4700 | 111.8900 | 0.1215 | 0.1119 | 0 |
| 30/11/2023 | R186 On 02-May-24 | | | Bond Future | 8.7451 | 8.7036 | 107.9734 | 108.0714 | 10,568 |
| 30/11/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 252.0800 | 275.1700 | 0.2521 | 0.2752 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2053.9500 | 1979.0800 | 2.0540 | 1.9791 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 256.3800 | 279.7900 | 0.2564 | 0.2798 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2034.1300 | 1959.5800 | 2.0341 | 1.9596 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 261.9800 | 285.7400 | 0.2620 | 0.2857 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2015.6100 | 1941.4100 | 2.0156 | 1.9414 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2596.6700 | 2678.2500 | 2.5967 | 2.6783 | 2,030 |
| 30/11/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 304.6100 | 288.2300 | 0.3046 | 0.2882 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 3954.2500 | 4044.5900 | 3.9543 | 4.0446 | 0 |
| 30/11/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 139.5900 | 131.9700 | 0.1396 | 0.1320 | 2,030 |
| 30/11/2023 | R186 On 01-August-24 | | | Bond Future | 8.7243 | 8.6780 | 105.0340 | 105.1339 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 1056.7600 | 1108.8200 | 1.0568 | 1.1088 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1152.2400 | 1104.4400 | 1.1522 | 1.1044 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 1068.8900 | 1121.2600 | 1.0689 | 1.1213 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1142.7900 | 1095.3000 | 1.1428 | 1.0953 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 1081.0900 | 1133.7700 | 1.0811 | 1.1338 | 0 |
| 30/11/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1133.4100 | 1086.2300 | 1.1334 | 1.0862 | 0 |
| 30/11/2023 | R186 On 07-November-24 | | | Bond Future | 8.7021 | 8.6494 | 107.5060 | 107.6079 | 44,507 |
| 30/11/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1747.3700 | 1811.5100 | 1.7474 | 1.8115 | 0 |
| 30/11/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 925.3500 | 887.6100 | 0.9254 | 0.8876 | 0 |
| 30/11/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1760.7400 | 1825.1000 | 1.7607 | 1.8251 | 0 |
| 30/11/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 919.6100 | 882.0900 | 0.9196 | 0.8821 | 0 |
| 30/11/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1773.7500 | 1838.3200 | 1.7738 | 1.8383 | 0 |
| 30/11/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 913.5200 | 876.2100 | 0.9135 | 0.8762 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R186 On 06-February-25 | | | Bond Future | 8.7355 | 8.6752 | 104.4429 | 104.5464 | 0 |
| 30/11/2023 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1542.2100 | 1603.1600 | 1.5422 | 1.6032 | 0 |
| 30/11/2023 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 1038.4000 | 995.8500 | 1.0384 | 0.9959 | 0 |
| 30/11/2023 | R202 On 01-February-24 | | | Bond Future | 259.1018 | 258.6497 | 259.1018 | 258.6497 | 5,070 |
| 30/11/2023 | R202 On 02-May-24 | | | Bond Future | 264.8883 | 264.4261 | 264.8883 | 264.4261 | 0 |
| 30/11/2023 | R202 On 01-August-24 | | | Bond Future | 265.6389 | 265.1659 | 265.6389 | 265.1659 | 0 |
| 30/11/2023 | R202 On 07-November-24 | | | Bond Future | 271.9598 | 271.4747 | 271.9598 | 271.4747 | 6 |
| 30/11/2023 | R202 On 06-February-25 | | | Bond Future | 272.4719 | 271.9753 | 272.4719 | 271.9753 | 0 |
| 30/11/2023 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 5681.8700 | 5185.3200 | 5.6819 | 5.1853 | 0 |
| 30/11/2023 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | R209 On 01-February-24 | | | Bond Future | 11.7161 | 11.6813 | 67.2306 | 67.3965 | 14,301 |
| 30/11/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 2722.2800 | 2849.1800 | 2.7223 | 2.8492 | 0 |
| 30/11/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 840.2800 | 801.3100 | 0.8403 | 0.8013 | 0 |
| 30/11/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 2754.6500 | 2882.1300 | 2.7547 | 2.8821 | 0 |
| 30/11/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 827.0100 | 788.6200 | 0.8270 | 0.7886 | 0 |
| 30/11/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 2787.1600 | 2915.2000 | 2.7872 | 2.9152 | 0 |
| 30/11/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 813.9400 | 776.1100 | 0.8139 | 0.7761 | 0 |
| 30/11/2023 | R209 On 02-May-24 | | | Bond Future | 11.8089 | 11.7728 | 65.5628 | 65.7323 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 1103.0100 | 1163.7300 | 1.1030 | 1.1637 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 4196.4300 | 4087.6100 | 4.1964 | 4.0876 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 1118.7500 | 1180.0400 | 1.1188 | 1.1800 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 4162.2100 | 4053.9600 | 4.1622 | 4.0540 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 1134.7800 | 1196.6400 | 1.1348 | 1.1966 | 0 |
| 30/11/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 4128.3400 | 4020.6600 | 4.1283 | 4.0207 | 0 |
| 30/11/2023 | R209 On 01-August-24 | | | Bond Future | 11.9078 | 11.8704 | 67.0010 | 67.1741 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 2747.3700 | 2839.4100 | 2.7474 | 2.8394 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 3341.4700 | 3260.4000 | 3.3415 | 3.2604 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2770.9300 | 2863.4100 | 2.7709 | 2.8634 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 3318.2600 | 3237.6300 | 3.3183 | 3.2376 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2794.6000 | 2887.5100 | 2.7946 | 2.8875 | 0 |
| 30/11/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 3295.2000 | 3215.0000 | 3.2952 | 3.2150 | 0 |
| 30/11/2023 | R209 On 07-November-24 | | | Bond Future | 12.0226 | 11.9838 | 65.4206 | 65.5976 | 5,237 |
| 30/11/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 3979.0200 | 4084.7900 | 3.9790 | 4.0848 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 3135.0100 | 3063.8200 | 3.1350 | 3.0638 | 0 |
| 30/11/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 4004.6000 | 4110.7200 | 4.0046 | 4.1107 | 0 |
| 30/11/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 3115.9600 | 3045.1200 | 3.1160 | 3.0451 | 0 |
| 30/11/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 4029.9900 | 4136.4500 | 4.0300 | 4.1365 | 0 |
| 30/11/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 3096.7700 | 3026.2700 | 3.0968 | 3.0263 | 0 |
| 30/11/2023 | R209 On 06-February-25 | | | Bond Future | 12.1491 | 12.1088 | 66.7899 | 66.9702 | 0 |
| 30/11/2023 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 4509.6700 | 4619.5700 | 4.5097 | 4.6196 | 0 |
| 30/11/2023 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 3227.7300 | 3157.2900 | 3.2277 | 3.1573 | 0 |
| 30/11/2023 | R210 On 01-February-24 | | | Bond Future | 231.6641 | 231.6440 | 231.6641 | 231.6440 | 501 |
| 30/11/2023 | R210 On 02-May-24 | | | Bond Future | 233.5628 | 233.5424 | 233.5628 | 233.5424 | 0 |
| 30/11/2023 | R210 On 01-August-24 | | | Bond Future | 238.7426 | 238.7211 | 238.7426 | 238.7211 | 0 |
| 30/11/2023 | R210 On 07-November-24 | | | Bond Future | 241.0626 | 241.0399 | 241.0626 | 241.0399 | 60 |
| 30/11/2023 | R210 On 06-February-25 | | | Bond Future | 246.1747 | 246.1505 | 246.1747 | 246.1505 | 0 |
| 30/11/2023 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 6564.6900 | 6540.4600 | 6.5647 | 6.5405 | 0 |
| 30/11/2023 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | R213 On 01-February-24 | | | Bond Future | 10.5593 | 10.5240 | 85.6576 | 85.8104 | 29,281 |
| 30/11/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 4948.1000 | 5091.5300 | 4.9481 | 5.0915 | 0 |
| 30/11/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 182.1100 | 172.6800 | 0.1821 | 0.1727 | 0 |
| 30/11/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 4985.0700 | 5128.6900 | 4.9851 | 5.1287 | 0 |
| 30/11/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 178.8500 | 169.6100 | 0.1789 | 0.1696 | 0 |
| 30/11/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 5022.0700 | 5165.8700 | 5.0221 | 5.1659 | 0 |
| 30/11/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 175.6500 | 166.5900 | 0.1757 | 0.1666 | 0 |
| 30/11/2023 | R213 On 02-May-24 | | | Bond Future | 10.6314 | 10.5945 | 83.9913 | 84.1476 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1444.6400 | 1514.7300 | 1.4446 | 1.5147 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 2947.3700 | 2861.1600 | 2.9474 | 2.8612 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1462.0300 | 1532.6400 | 1.4620 | 1.5326 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 2921.5300 | 2835.8400 | 2.9215 | 2.8358 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1479.7600 | 1550.8900 | 1.4798 | 1.5509 | 0 |
| 30/11/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 2896.0500 | 2810.8800 | 2.8961 | 2.8109 | 0 |
| 30/11/2023 | R213 On 01-August-24 | | | Bond Future | 10.7100 | 10.6713 | 85.8341 | 85.9937 | 0 |
| 30/11/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2920.4200 | 3014.6200 | 2.9204 | 3.0146 | 0 |
| 30/11/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 2305.9200 | 2240.5800 | 2.3059 | 2.2406 | 0 |
| 30/11/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 2943.7100 | 3038.3000 | 2.9437 | 3.0383 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 2288.4400 | 2223.4900 | 2.2884 | 2.2235 | 0 |
| 30/11/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 2967.0800 | 3062.0700 | 2.9671 | 3.0621 | 0 |
| 30/11/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 2271.0700 | 2206.5200 | 2.2711 | 2.2065 | 0 |
| 30/11/2023 | R213 On 07-November-24 | | | Bond Future | 10.8130 | 10.7722 | 84.2928 | 84.4558 | 16,191 |
| 30/11/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 3719.9800 | 3823.0300 | 3.7200 | 3.8230 | 0 |
| 30/11/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 2154.4200 | 2094.4300 | 2.1544 | 2.0944 | 0 |
| 30/11/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 3744.7200 | 3848.1000 | 3.7447 | 3.8481 | 0 |
| 30/11/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 2140.2000 | 2080.5400 | 2.1402 | 2.0805 | 0 |
| 30/11/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 3769.5100 | 3873.2200 | 3.7695 | 3.8732 | 0 |
| 30/11/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 2126.0600 | 2066.7300 | 2.1261 | 2.0667 | 0 |
| 30/11/2023 | R213 On 06-February-25 | | | Bond Future | 10.9407 | 10.8977 | 86.0590 | 86.2251 | 0 |
| 30/11/2023 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 3960.5500 | 4063.8700 | 3.9606 | 4.0639 | 0 |
| 30/11/2023 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 2398.1400 | 2335.4100 | 2.3981 | 2.3354 | 0 |
| 30/11/2023 | R214 On 01-February-24 | | | Bond Future | 12.0912 | 12.0411 | 62.8429 | 63.0867 | 10,900 |
| 30/11/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1709.2600 | 1855.4300 | 1.7093 | 1.8554 | 0 |
| 30/11/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 1473.2700 | 1375.6400 | 1.4733 | 1.3756 | 0 |
| 30/11/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1735.8600 | 1883.1800 | 1.7359 | 1.8832 | 0 |
| 30/11/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 1451.6900 | 1355.2100 | 1.4517 | 1.3552 | 0 |
| 30/11/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1762.6600 | 1911.1300 | 1.7627 | 1.9111 | 0 |
| 30/11/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 1430.3600 | 1335.0300 | 1.4304 | 1.3350 | 0 |
| 30/11/2023 | R214 On 02-May-24 | | | Bond Future | 12.1835 | 12.1317 | 60.9268 | 61.1759 | 10,172 |
| 30/11/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 1035.2300 | 1116.6300 | 1.0352 | 1.1166 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 4664.8600 | 4497.1100 | 4.6649 | 4.4971 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 1050.5600 | 1132.7700 | 1.0506 | 1.1328 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 4627.7500 | 4460.8100 | 4.6278 | 4.4608 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 1065.9000 | 1148.9100 | 1.0659 | 1.1489 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 4590.7100 | 4424.5700 | 4.5907 | 4.4246 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 12.12 | Call | Bond Future | 2361.9800 | 2496.9800 | 2.3620 | 2.4970 | 10,000 |
| 30/11/2023 | R214 On 02-May-24 | 12.12 | Put | Bond Future | 2667.6600 | 2553.5100 | 2.6677 | 2.5535 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 12.14 | Call | Bond Future | 2411.9000 | 2548.4400 | 2.4119 | 2.5484 | 7,110 |
| 30/11/2023 | R214 On 02-May-24 | 12.14 | Put | Bond Future | 2621.0700 | 2508.4600 | 2.6211 | 2.5085 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 12.87 | Call | Bond Future | 4514.2000 | 4698.3400 | 4.5142 | 4.6983 | 0 |
| 30/11/2023 | R214 On 02-May-24 | 12.87 | Put | Bond Future | 1359.4300 | 1294.4200 | 1.3594 | 1.2944 | 17,110 |
| 30/11/2023 | R214 On 02-May-24 | 13.52 | Call | Bond Future | 6657.6800 | 6869.1000 | 6.6577 | 6.8691 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R214 On 02-May-24 | 13.52 | Put | Bond Future | 750.4700 | 712.7400 | 0.7505 | 0.7127 | 17,110 |
| 30/11/2023 | R214 On 01-August-24 | | | Bond Future | 12.2805 | 12.2269 | 62.2634 | 62.5180 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 2897.6300 | 3032.1400 | 2.8976 | 3.0321 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 3472.0100 | 3352.0100 | 3.4720 | 3.3520 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 2921.7400 | 3056.8700 | 2.9217 | 3.0569 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 3448.1200 | 3328.7400 | 3.4481 | 3.3287 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2946.1400 | 3081.8900 | 2.9461 | 3.0819 | 0 |
| 30/11/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 3424.5800 | 3305.8200 | 3.4246 | 3.3058 | 0 |
| 30/11/2023 | R214 On 07-November-24 | | | Bond Future | 12.3962 | 12.3406 | 60.4212 | 60.6815 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 4168.5300 | 4323.8800 | 4.1685 | 4.3239 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 3229.4900 | 3124.5400 | 3.2295 | 3.1245 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 4194.7400 | 4350.5900 | 4.1947 | 4.3506 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 3210.2300 | 3105.7800 | 3.2102 | 3.1058 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 4221.0200 | 4377.3700 | 4.2210 | 4.3774 | 0 |
| 30/11/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 3191.0800 | 3087.1300 | 3.1911 | 3.0871 | 0 |
| 30/11/2023 | R214 On 06-February-25 | | | Bond Future | 12.5237 | 12.4661 | 61.6860 | 61.9515 | 0 |
| 30/11/2023 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 4449.5800 | 4605.8100 | 4.4496 | 4.6058 | 0 |
| 30/11/2023 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3604.2400 | 3494.9500 | 3.6042 | 3.4950 | 0 |
| 30/11/2023 | R248 On 01-February-24 | | | Bond Future | 12.1990 | 12.1386 | 77.1936 | 77.5522 | 246,308 |
| 30/11/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 462.6800 | 544.4400 | 0.4627 | 0.5444 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 4808.8200 | 4531.9700 | 4.8088 | 4.5320 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 1804.1100 | 1998.7100 | 1.8041 | 1.9987 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 2154.1300 | 1990.1200 | 2.1541 | 1.9901 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 1833.9100 | 2030.2400 | 1.8339 | 2.0302 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 2124.3600 | 1962.0800 | 2.1244 | 1.9621 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 1863.9500 | 2062.0100 | 1.8640 | 2.0620 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 2094.9100 | 1934.3600 | 2.0949 | 1.9344 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 2310.6100 | 2531.9900 | 2.3106 | 2.5320 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 1717.5600 | 1580.3300 | 1.7176 | 1.5803 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 13.10 | Call | Bond Future | 5506.1300 | 5818.4400 | 5.5061 | 5.8184 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 13.10 | Put | Bond Future | 502.6100 | 456.3100 | 0.5026 | 0.4563 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 6709.8400 | 7037.9300 | 6.7098 | 7.0379 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 324.4000 | 293.8800 | 0.3244 | 0.2939 | 0 |
| 30/11/2023 | R248 On 01-February-24 | 13.90 | Call | Bond Future | 9091.1800 | 9436.8600 | 9.0912 | 9.4369 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | R248 On 01-February-24 | 13.90 | Put | Bond Future | 135.4000 | 122.4700 | 0.1354 | 0.1225 | 0 |
| 30/11/2023 | R248 On 02-May-24 | | | Bond Future | 12.2950 | 12.2324 | 74.4507 | 74.8172 | 13,010 |
| 30/11/2023 | R248 On 02-May-24 | 11.40 | Call | Bond Future | 1014.6900 | 1115.5200 | 1.0147 | 1.1155 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.40 | Put | Bond Future | 6580.3800 | 6314.6800 | 6.5804 | 6.3147 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 1114.3200 | 1221.8900 | 1.1143 | 1.2219 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 6284.0300 | 6025.0700 | 6.2840 | 6.0251 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 1131.5500 | 1240.2600 | 1.1316 | 1.2403 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 6235.6000 | 5977.7800 | 6.2356 | 5.9778 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 1148.9600 | 1258.8100 | 1.1490 | 1.2588 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 6187.4500 | 5930.7700 | 6.1875 | 5.9308 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 12.40 | Call | Bond Future | 3492.2100 | 3707.9800 | 3.4922 | 3.7080 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 12.40 | Put | Bond Future | 2884.5200 | 2733.7600 | 2.8845 | 2.7338 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 13.16 | Call | Bond Future | 6243.8100 | 6524.3300 | 6.2438 | 6.5243 | 0 |
| 30/11/2023 | R248 On 02-May-24 | 13.16 | Put | Bond Future | 1492.6500 | 1406.6400 | 1.4927 | 1.4066 | 0 |
| 30/11/2023 | R248 On 01-August-24 | | | Bond Future | 12.3959 | 12.3311 | 76.0840 | 76.4584 | 13,000 |
| 30/11/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 3612.3200 | 3811.3500 | 3.6123 | 3.8114 | 0 |
| 30/11/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 4167.1100 | 3991.7400 | 4.1671 | 3.9917 | 0 |
| 30/11/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 3642.1700 | 3842.1000 | 3.6422 | 3.8421 | 0 |
| 30/11/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 4138.7800 | 3964.3100 | 4.1388 | 3.9643 | 0 |
| 30/11/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 3672.1100 | 3872.9400 | 3.6721 | 3.8729 | 0 |
| 30/11/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 4110.6200 | 3937.0500 | 4.1106 | 3.9371 | 0 |
| 30/11/2023 | R248 On 07-November-24 | | | Bond Future | 12.5160 | 12.4485 | 73.4217 | 73.8048 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 5366.0800 | 5597.9600 | 5.3661 | 5.5980 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 3901.7600 | 3750.6100 | 3.9018 | 3.7506 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 5397.9900 | 5630.5700 | 5.3980 | 5.6306 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 3879.2400 | 3728.7900 | 3.8792 | 3.7288 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 5429.9600 | 5663.2300 | 5.4300 | 5.6632 | 0 |
| 30/11/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 3856.8600 | 3707.1000 | 3.8569 | 3.7071 | 0 |
| 30/11/2023 | R248 On 06-February-25 | | | Bond Future | 12.6481 | 12.5780 | 74.9580 | 75.3487 | 0 |
| 30/11/2023 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 5046.3800 | 5266.8400 | 5.0464 | 5.2668 | 0 |
| 30/11/2023 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 4704.7700 | 4534.5600 | 4.7048 | 4.5346 | 0 |
| 30/11/2023 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | X210 On 31-March-28 | | | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2023 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 30/11/2023 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |