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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
15/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	2025 On 01-February-24			Bond Future	175.1465	174.9871	175.1465	174.9871	11,482
15/11/2023	2025 On 02-May-24			Bond Future	179.0611	178.8975	179.0611	178.8975	0
15/11/2023	2025 On 01-August-24			Bond Future	181.2321	181.0646	181.2321	181.0646	0
15/11/2023	2025 On 07-November-24			Bond Future	185.6683	185.4958	185.6683	185.4958	0
15/11/2023	2029 On 01-February-24			Bond Future	127.3611	126.8646	127.3611	126.8646	7,296
15/11/2023	2029 On 02-May-24			Bond Future	128.8399	128.3320	128.8399	128.3320	0
15/11/2023	2029 On 01-August-24			Bond Future	131.7262	131.2061	131.7262	131.2061	0
15/11/2023	2029 On 07-November-24			Bond Future	133.5466	133.0141	133.5466	133.0141	0
15/11/2023	2029 On 06-February-25			Bond Future	136.3891	135.8433	136.3891	135.8433	0
15/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3989.0600	3443.3200	3.9891	3.4433	0
15/11/2023	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
15/11/2023	2030 On 01-February-24			Bond Future	10.2526	10.2864	90.2368	90.0977	60,260
15/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	375.5000	353.7700	0.3755	0.3538	400
15/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3239.2900	3356.6100	3.2393	3.3566	0
15/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	729.9800	692.1200	0.7300	0.6921	500
15/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2237.2600	2338.4500	2.2373	2.3385	0
15/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	786.6800	746.4700	0.7867	0.7465	1,360
15/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2126.1400	2224.9800	2.1261	2.2250	0
15/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	892.9600	848.5200	0.8930	0.8485	500
15/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1939.6500	2034.2600	1.9397	2.0343	0
15/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1012.9400	964.1000	1.0129	0.9641	400
15/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1768.0300	1858.2400	1.7680	1.8582	0
15/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1180.9700	1126.3200	1.1810	1.1263	200
15/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1562.8500	1647.2500	1.5629	1.6473	0
15/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1682.6500	1612.9500	1.6827	1.6130	500
15/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1119.4200	1188.7700	1.1194	1.1888	0
15/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3430.5900	3326.7700	3.4306	3.3268	0
15/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	419.8700	455.1000	0.4199	0.4551	700
15/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4469.7000	4354.1000	4.4697	4.3541	0
15/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	247.2700	270.7200	0.2473	0.2707	1,360
15/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4607.8600	4491.0000	4.6079	4.4910	0
15/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	230.6200	252.8100	0.2306	0.2528	0
15/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4642.5000	4525.3500	4.6425	4.5254	0
15/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	226.6200	248.5200	0.2266	0.2485	0
15/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4677.2100	4559.7500	4.6772	4.5598	0
15/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	222.7000	244.2900	0.2227	0.2443	0
15/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6019.6200	5893.0700	6.0196	5.8931	0
15/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	113.4200	125.9200	0.1134	0.1259	200
15/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6377.7900	6249.5000	6.3778	6.2495	0
15/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	94.7200	105.4800	0.0947	0.1055	500
15/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6413.6600	6285.2200	6.4137	6.2852	0
15/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	93.0200	103.6300	0.0930	0.1036	500
15/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7276.2200	7144.5300	7.2762	7.1445	0
15/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	60.2000	67.5600	0.0602	0.0676	400
15/11/2023	2030 On 02-May-24			Bond Future	10.3250	10.3608	92.2317	92.0892	19,883

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	933.6500	896.0000	0.9337	0.8960	1,000
15/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3631.2300	3736.0600	3.6312	3.7361	0
15/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1126.0100	1082.4300	1.1260	1.0824	0
15/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3206.4700	3305.3700	3.2065	3.3054	0
15/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1139.7800	1095.7900	1.1398	1.0958	0
15/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3179.2800	3277.7700	3.1793	3.2778	0
15/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1153.4300	1109.0300	1.1534	1.1090	0
15/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3151.9900	3250.0700	3.1520	3.2501	0
15/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1688.0600	1629.3800	1.6881	1.6294	1,000
15/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2348.2600	2432.0600	2.3483	2.4321	0
15/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2680.5300	2601.6200	2.6805	2.6016	500
15/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1515.2100	1578.7800	1.5152	1.5788	0
15/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3187.4400	3100.3700	3.1874	3.1004	1,080
15/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1242.6800	1298.0900	1.2427	1.2981	0
15/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4017.1100	3919.0700	4.0171	3.9191	500
15/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	919.0900	963.5300	0.9191	0.9635	0
15/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6552.3600	6432.7500	6.5524	6.4328	0
15/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	396.8000	419.6700	0.3968	0.4197	1,000
15/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7992.7000	7865.8600	7.9927	7.8659	0
15/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	251.9000	267.5400	0.2519	0.2675	1,080
15/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10509.9700	10373.8800	10.5100	10.3739	0
15/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	84.3100	90.7000	0.0843	0.0907	500
15/11/2023	2030 On 01-August-24			Bond Future	10.4039	10.4420	90.2704	90.1242	0
15/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2332.3900	2263.9000	2.3324	2.2639	0
15/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2462.7300	2540.4700	2.4627	2.5405	0
15/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2352.6600	2283.8000	2.3527	2.2838	0
15/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2444.5100	2521.8800	2.4445	2.5219	0
15/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2373.0300	2303.8000	2.3730	2.3038	0
15/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2426.4000	2503.4000	2.4264	2.5034	0
15/11/2023	2030 On 07-November-24			Bond Future	10.4807	10.5213	92.4571	92.3069	221
15/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3179.1600	3097.7500	3.1792	3.0978	0
15/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2225.9100	2294.7500	2.2259	2.2948	0
15/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3201.1500	3119.4200	3.2012	3.1194	0
15/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2211.3900	2279.9100	2.2114	2.2799	0

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15/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3223.5500	3141.5000	3.2236	3.1415	0
15/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2197.3100	2265.5100	2.1973	2.2655	0
15/11/2023	2030 On 06-February-25			Bond Future	10.5999	10.6435	90.3901	90.2353	0
15/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3009.8600	2931.4000	3.0099	2.9314	0
15/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2725.8000	2802.1800	2.7258	2.8022	0
15/11/2023	2032 On 01-February-24			Bond Future	11.1981	11.2326	87.3932	87.2308	85,775
15/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	117.9800	110.0000	0.1180	0.1100	1,200
15/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5962.5300	6117.0000	5.9625	6.1170	0
15/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	520.1400	490.3700	0.5201	0.4904	500
15/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3448.1800	3580.8600	3.4482	3.5809	0
15/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	749.9400	709.9300	0.7499	0.7099	1,200
15/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2846.3100	2968.7500	2.8463	2.9688	0
15/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	781.7600	740.4400	0.7818	0.7404	200
15/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2780.9700	2902.1000	2.7810	2.9021	0
15/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	991.0200	941.5500	0.9910	0.9416	8,500
15/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2410.1900	2523.1700	2.4102	2.5232	0
15/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1387.2000	1324.1100	1.3872	1.3241	500
15/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1898.2900	1997.6500	1.8983	1.9977	0
15/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3305.7100	3197.9600	3.3057	3.1980	0
15/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	757.9600	812.6600	0.7580	0.8127	200
15/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3581.9300	3469.7000	3.5819	3.4697	0
15/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	673.2500	723.4700	0.6733	0.7235	0
15/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3616.9200	3504.1500	3.6169	3.5042	0
15/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	663.2700	712.9500	0.6633	0.7130	0
15/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3652.1400	3538.8400	3.6521	3.5388	0
15/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	653.5500	702.7000	0.6536	0.7027	0
15/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4190.1500	4069.2800	4.1902	4.0693	0
15/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	521.3700	562.9500	0.5214	0.5630	17,000
15/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6090.6600	5950.9200	6.0907	5.9509	0
15/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	239.5000	262.2100	0.2395	0.2622	200
15/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6561.2500	6418.2800	6.5613	6.4183	0
15/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	197.8800	217.3600	0.1979	0.2174	1,200
15/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6994.9700	6849.3900	6.9950	6.8494	0
15/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	165.9400	182.8100	0.1659	0.1828	500

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15/11/2023	2032 On 02-May-24			Bond Future	11.2976	11.3338	85.1633	84.9970	61,107
15/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	839.0300	804.4600	0.8390	0.8045	1,000
15/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5297.4000	5429.2200	5.2974	5.4292	0
15/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1046.2100	1004.6600	1.0462	1.0047	0
15/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4625.4300	4750.2700	4.6254	4.7503	0
15/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1060.0100	1018.0300	1.0600	1.0180	0
15/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4590.7100	4715.1200	4.5907	4.7151	0
15/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1074.1200	1031.7100	1.0741	1.0317	0
15/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4556.3500	4680.3300	4.5564	4.6803	0
15/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1116.8100	1073.1100	1.1168	1.0731	500
15/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4453.8100	4576.5000	4.4538	4.5765	0
15/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1205.5600	1159.2100	1.2056	1.1592	1,550
15/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4253.0400	4373.0800	4.2530	4.3731	0
15/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1552.4300	1496.3900	1.5524	1.4964	1,000
15/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3596.2700	3706.6200	3.5963	3.7066	0
15/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2003.1700	1935.9700	2.0032	1.9360	500
15/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2964.8200	3064.0100	2.9648	3.0640	0
15/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2608.4100	2528.4500	2.6084	2.5285	1,550
15/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2367.8000	2454.2300	2.3678	2.4542	0
15/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7540.5900	7404.2400	7.5406	7.4042	0
15/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	572.3900	602.4300	0.5724	0.6024	1,000
15/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8548.4500	8406.2900	8.5485	8.4063	0
15/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	440.9600	465.1900	0.4410	0.4652	500
15/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9164.9600	9019.8100	9.1650	9.0198	0
15/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	376.5300	397.7700	0.3765	0.3978	1,550
15/11/2023	2032 On 01-August-24			Bond Future	11.4023	11.4404	87.0508	86.8801	0
15/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2338.3800	2267.9700	2.3384	2.2680	0
15/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3571.9900	3672.2400	3.5720	3.6722	0
15/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2359.5200	2288.6900	2.3595	2.2887	0
15/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3547.4200	3647.2500	3.5474	3.6473	0
15/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2380.7600	2309.5100	2.3808	2.3095	0
15/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3522.9800	3622.3900	3.5230	3.6224	0
15/11/2023	2032 On 07-November-24			Bond Future	11.5187	11.5589	84.9910	84.8158	1,345
15/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2909.5300	2825.7800	2.9095	2.8258	0

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15/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3122.6700	3214.1500	3.1227	3.2142	0
15/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2932.5600	2848.4100	2.9326	2.8484	0
15/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3101.9100	3192.9900	3.1019	3.1930	0
15/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2955.3300	2870.7800	2.9553	2.8708	0
15/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3080.9300	3171.6100	3.0809	3.1716	0
15/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3316.8100	3226.2700	3.3168	3.2263	1,615
15/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2789.5400	2874.2300	2.7895	2.8742	0
15/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8458.4300	8317.6500	8.4584	8.3177	0
15/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	892.8300	927.2800	0.8928	0.9273	1,615
15/11/2023	2032 On 06-February-25			Bond Future	11.6664	11.7089	86.7748	86.5946	0
15/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3567.0200	3476.0200	3.5670	3.4760	0
15/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3340.0200	3429.2400	3.3400	3.4292	0
15/11/2023	2033 On 01-February-24			Bond Future	122.0353	121.2437	122.0353	121.2437	8,207
15/11/2023	2033 On 02-May-24			Bond Future	123.2992	122.4896	123.2992	122.4896	0
15/11/2023	2033 On 01-August-24			Bond Future	126.0614	125.2328	126.0614	125.2328	0
15/11/2023	2033 On 07-November-24			Bond Future	127.6453	126.7968	127.6453	126.7968	0
15/11/2023	2033 On 06-February-25			Bond Future	130.3623	129.4938	130.3623	129.4938	0
15/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5422.3300	4553.8200	5.4223	4.5538	0
15/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	2037 On 01-February-24			Bond Future	12.2015	12.2364	76.3180	76.1342	136,986
15/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1631.4400	1559.7100	1.6314	1.5597	2,500
15/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2223.5200	2335.6500	2.2235	2.3357	0
15/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2248.7100	2159.6900	2.2487	2.1597	0
15/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1678.8500	1773.6900	1.6789	1.7737	0
15/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2279.0400	2189.2400	2.2790	2.1892	0
15/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1656.9800	1751.0400	1.6570	1.7510	0
15/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2309.6900	2219.1300	2.3097	2.2191	0
15/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1635.4800	1728.7800	1.6355	1.7288	0
15/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4422.6400	4291.6400	4.4226	4.2916	0
15/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	713.9000	766.7600	0.7139	0.7668	2,500
15/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8537.9800	8370.4500	8.5380	8.3705	0
15/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	159.6000	175.9300	0.1596	0.1759	2,500
15/11/2023	2037 On 02-May-24			Bond Future	12.3176	12.3539	78.0051	77.8168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	935.9600	895.7200	0.9360	0.8957	0
15/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5757.1400	5905.1900	5.7571	5.9052	0
15/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	948.7600	908.0700	0.9488	0.9081	0
15/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5713.1900	5860.7900	5.7132	5.8608	0
15/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	961.6900	920.5400	0.9617	0.9205	0
15/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5669.4200	5816.5600	5.6694	5.8166	0
15/11/2023	2037 On 01-August-24			Bond Future	12.4410	12.4789	75.4780	75.2851	0
15/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2581.8000	2504.5700	2.5818	2.5046	0
15/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4403.2800	4518.9800	4.4033	4.5190	0
15/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2605.4200	2527.7200	2.6054	2.5277	0
15/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4374.1300	4489.3600	4.3741	4.4894	0
15/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2629.1500	2550.9900	2.6292	2.5510	1,383
15/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4345.1400	4459.9100	4.3451	4.4599	0
15/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5707.5900	5584.4700	5.7076	5.5845	0
15/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2119.5100	2189.3200	2.1195	2.1893	1,383
15/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7942.6500	7799.1700	7.9427	7.7992	0
15/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1363.1300	1412.5800	1.3631	1.4126	1,383
15/11/2023	2037 On 07-November-24			Bond Future	12.5675	12.6071	77.3059	77.1079	9,101
15/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4104.0200	4006.1300	4.1040	4.0061	0
15/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4091.4400	4191.5500	4.0914	4.1916	0
15/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4130.8300	4032.5700	4.1308	4.0326	0
15/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4068.2000	4167.9400	4.0682	4.1679	0
15/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4157.4200	4058.7700	4.1574	4.0588	0
15/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4044.7800	4144.1300	4.0448	4.1441	0
15/11/2023	2037 On 06-February-25			Bond Future	12.7177	12.7592	74.6681	74.4647	0
15/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4468.7900	4365.2200	4.4688	4.3652	0
15/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4261.4200	4361.2200	4.2614	4.3612	0
15/11/2023	2038 On 01-February-24			Bond Future	131.5181	131.0681	131.5181	131.0681	3,549
15/11/2023	2038 On 02-May-24			Bond Future	134.4575	133.9968	134.4575	133.9968	1,706
15/11/2023	2038 On 01-August-24			Bond Future	135.3989	134.9283	135.3989	134.9283	0
15/11/2023	2038 On 07-November-24			Bond Future	138.7130	138.2300	138.7130	138.2300	0
15/11/2023	2038 On 06-February-25			Bond Future	139.5436	139.0506	139.5436	139.0506	0
15/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4313.5700	3820.6200	4.3136	3.8206	0
15/11/2023	2038 On 06-February-25	135.23	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
15/11/2023	2040 On 01-February-24			Bond Future	12.4283	12.4270	76.5748	76.5819	129,706
15/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1683.7700	1699.8400	1.6838	1.6998	1,000
15/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2405.1500	2414.0700	2.4052	2.4141	0
15/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1765.3900	1781.6400	1.7654	1.7816	0
15/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2317.0900	2326.1900	2.3171	2.3262	0
15/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1792.9500	1809.2600	1.7930	1.8093	0
15/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2288.2200	2297.3800	2.2882	2.2974	0
15/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1820.8700	1837.2400	1.8209	1.8372	0
15/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2259.7700	2268.9900	2.2598	2.2690	0
15/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3655.2500	3672.3700	3.6553	3.6724	1,000
15/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1091.1500	1101.1200	1.0912	1.1011	0
15/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7825.2800	7838.0600	7.8253	7.8381	0
15/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	257.2100	262.8400	0.2572	0.2628	1,000
15/11/2023	2040 On 02-May-24			Bond Future	12.5459	12.5446	78.2675	78.2745	0
15/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	936.7700	944.8500	0.9368	0.9449	0
15/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6424.3700	6425.4100	6.4244	6.4254	0
15/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	951.4200	959.5700	0.9514	0.9596	0
15/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6377.8300	6378.9400	6.3778	6.3789	0
15/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	966.3800	974.6000	0.9664	0.9746	0
15/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6331.6800	6332.8600	6.3317	6.3329	0
15/11/2023	2040 On 01-August-24			Bond Future	12.6707	12.6695	75.4958	75.5024	0
15/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2746.4000	2756.1300	2.7464	2.7561	0
15/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4677.5300	4680.6200	4.6775	4.6806	0
15/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2771.5400	2781.3000	2.7715	2.7813	0
15/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4646.5400	4649.6600	4.6465	4.6497	0
15/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2796.5300	2806.3200	2.7965	2.8063	0
15/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4615.4700	4618.6200	4.6155	4.6186	0
15/11/2023	2040 On 07-November-24			Bond Future	12.7984	12.7972	77.3240	77.3304	8,625
15/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4270.0300	4279.2600	4.2700	4.2793	0
15/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4049.6700	4052.4800	4.0497	4.0525	0
15/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4298.8500	4308.1000	4.2989	4.3081	0
15/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4025.6800	4028.5100	4.0257	4.0285	0
15/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4327.4500	4336.7100	4.3275	4.3367	0
15/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4001.5300	4004.3700	4.0015	4.0044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2040 On 06-February-25			Bond Future	12.9481	12.9471	74.4354	74.4407	0
15/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4511.9200	4519.7400	4.5119	4.5197	0
15/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4501.8800	4504.3900	4.5019	4.5044	0
15/11/2023	2044 On 01-February-24			Bond Future	12.4795	12.4884	72.9146	72.8646	105,278
15/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1488.9500	1480.5700	1.4890	1.4806	0
15/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2682.4700	2724.1300	2.6825	2.7241	0
15/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1514.1800	1505.6200	1.5142	1.5056	0
15/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2649.9900	2691.4700	2.6500	2.6915	0
15/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1539.7800	1531.0400	1.5398	1.5310	0
15/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2617.9600	2659.2600	2.6180	2.6593	0
15/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3861.6900	3838.2100	3.8617	3.8382	0
15/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1033.1900	1059.7500	1.0332	1.0598	15,000
15/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4851.1000	4822.6800	4.8511	4.8227	0
15/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	729.5200	751.1400	0.7295	0.7511	5,000
15/11/2023	2044 On 02-May-24			Bond Future	12.5923	12.6016	74.5265	74.4750	27
15/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	921.1200	915.3500	0.9211	0.9154	0
15/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6467.5000	6513.2200	6.4675	6.5132	0
15/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	934.2000	928.3400	0.9342	0.9283	0
15/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6418.0600	6463.6900	6.4181	6.4637	0
15/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	947.4100	941.4500	0.9474	0.9415	0
15/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6368.8300	6414.3600	6.3688	6.4144	0
15/11/2023	2044 On 01-August-24			Bond Future	12.7116	12.7214	71.7970	71.7439	0
15/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2575.3300	2559.8400	2.5753	2.5598	0
15/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4990.3100	5027.9000	4.9903	5.0279	0
15/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2599.6400	2584.0200	2.5996	2.5840	0
15/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4957.1500	4994.6100	4.9572	4.9946	0
15/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2624.2900	2608.5600	2.6243	2.6086	0
15/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4924.3900	4961.7400	4.9244	4.9617	0
15/11/2023	2044 On 07-November-24			Bond Future	12.8334	12.8436	73.5355	73.4808	0
15/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4392.9500	4369.2000	4.3930	4.3692	0
15/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4037.5800	4068.5700	4.0376	4.0686	0
15/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4421.9100	4398.0500	4.4219	4.3981	0
15/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4013.4700	4044.3500	4.0135	4.0444	0
15/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4450.9300	4426.9600	4.4509	4.4270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3989.4900	4020.2600	3.9895	4.0203	0
15/11/2023	2044 On 06-February-25			Bond Future	12.9754	12.9863	70.6926	70.6355	0
15/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4688.8100	4663.1000	4.6888	4.6631	0
15/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4455.3200	4486.6700	4.4553	4.4867	0
15/11/2023	2046 On 01-February-24			Bond Future	114.9167	115.3661	114.9167	115.3661	11,513
15/11/2023	2046 On 02-May-24			Bond Future	115.3356	115.7952	115.3356	115.7952	4,626
15/11/2023	2046 On 01-August-24			Bond Future	117.9191	118.3882	117.9191	118.3882	0
15/11/2023	2046 On 07-November-24			Bond Future	118.5989	119.0805	118.5989	119.0805	0
15/11/2023	2046 On 06-February-25			Bond Future	121.1210	121.6111	121.1210	121.6111	0
15/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7111.0000	7601.0700	7.1110	7.6011	0
15/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	2050 On 01-February-24			Bond Future	115.3632	113.6834	115.3632	113.6834	10,813
15/11/2023	2050 On 02-May-24			Bond Future	117.9418	116.2237	117.9418	116.2237	3,316
15/11/2023	2050 On 01-August-24			Bond Future	118.2771	116.5210	118.2771	116.5210	0
15/11/2023	2050 On 07-November-24			Bond Future	121.1720	119.3721	121.1720	119.3721	0
15/11/2023	2050 On 06-February-25			Bond Future	121.3858	119.5482	121.3858	119.5482	0
15/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	5785.7700	3948.2100	5.7858	3.9482	0
15/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
15/11/2023	AL37 On 01-February-24			Index Future	933.7740	932.8560	933.7740	932.8560	0
15/11/2023	AL37 On 02-May-24			Index Future	954.4220	953.4820	954.4220	953.4820	0
15/11/2023	AL37 On 01-August-24			Index Future	975.5870	974.6240	975.5870	974.6240	0
15/11/2023	AL37 On 07-November-24			Index Future	999.2430	998.2560	999.2430	998.2560	0
15/11/2023	AL37 On 06-February-25			Index Future	1020.3260	1019.3140	1020.3260	1,019.3140	0
15/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
15/11/2023	AL7T On 01-February-24			Index Future	1062.7010	1060.6570	1062.7010	1,060.6570	0
15/11/2023	AL7T On 02-May-24			Index Future	1086.1990	1084.1080	1086.1990	1,084.1080	0
15/11/2023	AL7T On 01-August-24			Index Future	1110.2860	1108.1460	1110.2860	1,108.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	AL7T On 07-November-24			Index Future	1137.2080	1135.0160	1137.2080	1,135.0160	0
15/11/2023	AL7T On 06-February-25			Index Future	1161.2030	1158.9580	1161.2030	1,158.9580	0
15/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
15/11/2023	ALBI On 01-February-24			Index Future	929.5010	928.4550	929.5010	928.4550	100
15/11/2023	ALBI On 02-May-24			Index Future	950.0540	948.9840	950.0540	948.9840	0
15/11/2023	ALBI On 01-August-24			Index Future	971.1220	970.0260	971.1220	970.0260	0
15/11/2023	ALBI On 07-November-24			Index Future	994.6700	993.5460	994.6700	993.5460	0
15/11/2023	ALBI On 06-February-25			Index Future	1015.6560	1014.5050	1015.6560	1,014.5050	0
15/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C214 On 28-February-41			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
15/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	ES33 On 01-February-24			Bond Future	12.6954	12.7315	74.5721	74.4148	0
15/11/2023	ES33 On 02-May-24			Bond Future	12.8421	12.8799	72.4399	72.2787	0
15/11/2023	ES33 On 01-August-24			Bond Future	12.9948	13.0344	74.0619	73.8967	0
15/11/2023	ES33 On 07-November-24			Bond Future	13.1692	13.2109	72.0691	71.8994	0
15/11/2023	ES33 On 06-February-25			Bond Future	13.3739	13.4178	73.5966	73.4222	0
15/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	134.9900	309.4200	0.1350	0.3094	0
15/11/2023	ES42 On 01-February-24			Bond Future	13.1280	13.1376	70.6071	70.5586	0
15/11/2023	ES42 On 02-May-24			Bond Future	13.2650	13.2751	67.9227	67.8728	0
15/11/2023	ES42 On 01-August-24			Bond Future	13.4043	13.4149	69.4431	69.3915	0
15/11/2023	ES42 On 07-November-24			Bond Future	13.5601	13.5712	66.8727	66.8195	0
15/11/2023	ES42 On 06-February-25			Bond Future	13.7328	13.7447	68.2866	68.2312	0
15/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	106.9200	162.3300	0.1069	0.1623	0
15/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	GOVI On 01-February-24			GOVI	916.0320	914.9760	916.0320	914.9760	714
15/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	360520.0000	349960.0000	36.0520	34.9960	0
15/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	360420.0000	349860.0000	36.0420	34.9860	0
15/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	360320.0000	349760.0000	36.0320	34.9760	0
15/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 02-May-24			GOVI	936.2870	935.2070	936.2870	935.2070	0
15/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	146830.0000	157630.0000	14.6830	15.7630	0
15/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	146930.0000	157730.0000	14.6930	15.7730	0
15/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	147030.0000	157830.0000	14.7030	15.7830	0
15/11/2023	GOVI On 01-August-24			GOVI	957.0500	955.9440	957.0500	955.9440	0
15/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	136800.0000	125740.0000	13.6800	12.5740	0
15/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	136700.0000	125640.0000	13.6700	12.5640	0
15/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	136600.0000	125540.0000	13.6600	12.5540	0
15/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 07-November-24			GOVI	980.2570	979.1220	980.2570	979.1220	0
15/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	314770.0000	303420.0000	31.4770	30.3420	0
15/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	314670.0000	303320.0000	31.4670	30.3320	0
15/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	314570.0000	303220.0000	31.4570	30.3220	0
15/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GOVI On 06-February-25			GOVI	1000.9390	999.7760	1000.9390	999.7760	0
15/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	289390.0000	277760.0000	28.9390	27.7760	0
15/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	IGOV On 01-February-24			Index Future	344.7010	343.2460	344.7010	343.2460	606
15/11/2023	IGOV On 02-May-24			Index Future	352.4060	350.9180	352.4060	350.9180	16
15/11/2023	IGOV On 01-August-24			Index Future	360.3010	358.7790	360.3010	358.7790	0
15/11/2023	IGOV On 07-November-24			Index Future	369.1230	367.5630	369.1230	367.5630	0
15/11/2023	IGOV On 06-February-25			Index Future	376.9890	375.3930	376.9890	375.3930	0
15/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3600	91.6420	91.6400	0
15/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3300	8.3600	91.6700	91.6400	0
15/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3200	8.3600	91.6800	91.6400	0
15/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2900	8.3400	91.7100	91.6600	0
15/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2700	8.3700	91.7300	91.6300	0
15/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1800	8.2500	91.8200	91.7500	0
15/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0400	8.3200	91.9600	91.6800	0
15/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8900	8.1300	92.1100	91.8700	0
15/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6400	8.0000	92.3600	92.0000	0
15/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5500	7.7400	92.4500	92.2600	0
15/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.4500	7.6700	92.5500	92.3300	0
15/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.4300	7.5900	92.5700	92.4100	0
15/11/2023	R035 On 01-February-24			Bond Future	11.8788	11.9191	85.6537	85.4420	66,579
15/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	113.4400	104.0900	0.1134	0.1041	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7145.6000	7347.9700	7.1456	7.3480	0
15/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	429.4800	398.9400	0.4295	0.3989	400
15/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4571.3400	4752.5200	4.5713	4.7525	0
15/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2825.6100	2704.4000	2.8256	2.7044	0
15/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1259.1200	1349.6300	1.2591	1.3496	0
15/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2859.4900	2737.4300	2.8595	2.7374	0
15/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1241.7100	1331.3700	1.2417	1.3314	0
15/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2893.5200	2770.6200	2.8935	2.7706	0
15/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1224.5100	1313.3300	1.2245	1.3133	0
15/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7954.5300	7763.6200	7.9545	7.7636	0
15/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	183.6000	204.4100	0.1836	0.2044	400
15/11/2023	R035 On 02-May-24			Bond Future	11.9871	12.0291	83.0354	82.8186	100,132
15/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1064.1200	1012.0300	1.0641	1.0120	0
15/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5341.1400	5505.7800	5.3411	5.5058	0
15/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1079.7500	1027.0800	1.0798	1.0271	0
15/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5301.2000	5465.2600	5.3012	5.4653	0
15/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1095.5200	1042.2700	1.0955	1.0423	0
15/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5261.4600	5424.9400	5.2615	5.4249	0
15/11/2023	R035 On 01-August-24			Bond Future	12.0991	12.1429	84.8757	84.6537	0
15/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2605.4400	2514.3000	2.6054	2.5143	0
15/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4196.7400	4327.6400	4.1967	4.3276	0
15/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2629.2100	2537.5200	2.6292	2.5375	0
15/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4168.3500	4298.7000	4.1684	4.2987	0
15/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2653.0900	2560.8600	2.6531	2.5609	0
15/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4140.1100	4269.9200	4.1401	4.2699	0
15/11/2023	R035 On 07-November-24			Bond Future	12.2281	12.2740	82.4140	82.1862	19,584
15/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3541.0800	3431.1400	3.5411	3.4311	0
15/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3830.5600	3948.5000	3.8306	3.9485	0
15/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3566.9800	3456.5500	3.5670	3.4566	0
15/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3806.5000	3923.9500	3.8065	3.9240	0
15/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3593.2900	3482.3700	3.5933	3.4824	0
15/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3782.8900	3899.8500	3.7829	3.8999	0
15/11/2023	R035 On 06-February-25			Bond Future	12.3847	12.4329	84.1442	83.9102	0
15/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4045.5600	3927.4000	4.0456	3.9274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3922.5200	4038.3200	3.9225	4.0383	0
15/11/2023	R053 On 01-February-24			Bond Future	12.4269	12.4305	97.8000	97.7732	0
15/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4959.1900	4956.8100	4.9592	4.9568	0
15/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1456.0700	1480.4700	1.4561	1.4805	0
15/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5008.5600	5006.0400	5.0086	5.0060	0
15/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1436.9200	1461.1800	1.4369	1.4612	0
15/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5057.9200	5055.2600	5.0579	5.0553	0
15/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1417.8500	1441.9700	1.4179	1.4420	0
15/11/2023	R053 On 02-May-24			Bond Future	12.5358	12.5397	94.0975	94.0697	5,189
15/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6146.8600	6140.8100	6.1469	6.1408	0
15/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2760.7200	2782.4600	2.7607	2.7825	0
15/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6191.9300	6185.8000	6.1919	6.1858	0
15/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2738.2700	2759.9300	2.7383	2.7599	0
15/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6237.0800	6230.8800	6.2371	6.2309	0
15/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2716.0000	2737.5900	2.7160	2.7376	0
15/11/2023	R053 On 01-August-24			Bond Future	12.6477	12.6518	96.1825	96.1535	0
15/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6939.1600	6930.4600	6.9392	6.9305	0
15/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3620.8100	3641.0800	3.6208	3.6411	0
15/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6982.0900	6973.3300	6.9821	6.9733	0
15/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3597.2800	3617.4900	3.5973	3.6175	0
15/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7025.0900	7016.2600	7.0251	7.0163	0
15/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3573.9200	3594.0600	3.5739	3.5941	0
15/11/2023	R053 On 07-November-24			Bond Future	12.7705	12.7749	92.6381	92.6079	0
15/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5775.7600	5767.5900	5.7758	5.7676	0
15/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5639.9300	5661.9500	5.6399	5.6620	0
15/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5813.5100	5805.2800	5.8135	5.8053	0
15/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5608.0300	5629.9900	5.6080	5.6300	0
15/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5851.3400	5843.0500	5.8513	5.8431	0
15/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5576.3000	5598.2000	5.5763	5.5982	0
15/11/2023	R053 On 06-February-25			Bond Future	12.9109	12.9156	94.5793	94.5471	0
15/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6178.1200	6167.5500	6.1781	6.1676	0
15/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5979.1100	6000.7800	5.9791	6.0008	0
15/11/2023	R186 On 01-February-24			Bond Future	8.8886	8.9161	105.3329	105.2628	85,801

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1765.2100	1713.4000	1.7652	1.7134	0
15/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	220.2500	238.4900	0.2203	0.2385	0
15/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1785.8700	1733.7800	1.7859	1.7338	0
15/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	215.8800	233.8400	0.2159	0.2338	0
15/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1806.5900	1754.2400	1.8066	1.7542	0
15/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	211.5800	229.2800	0.2116	0.2293	0
15/11/2023	R186 On 02-May-24			Bond Future	8.8774	8.9081	107.6618	107.5897	10,568
15/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	204.5400	193.9200	0.2045	0.1939	0
15/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2318.0700	2379.5100	2.3181	2.3795	0
15/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	208.2600	197.4700	0.2083	0.1975	0
15/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2297.6700	2358.9400	2.2977	2.3589	0
15/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	213.0000	202.0200	0.2130	0.2020	0
15/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2278.2900	2339.3700	2.2783	2.3394	0
15/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2375.6000	2323.4200	2.3756	2.3234	2,030
15/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	395.2000	415.0800	0.3952	0.4151	0
15/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3694.0600	3632.9400	3.6941	3.6329	0
15/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	191.0600	202.0000	0.1911	0.2020	2,030
15/11/2023	R186 On 01-August-24			Bond Future	8.8613	8.8959	104.7391	104.6648	0
15/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	933.5000	902.5700	0.9335	0.9026	0
15/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1323.8900	1367.3000	1.3239	1.3673	0
15/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	944.7700	913.6000	0.9448	0.9136	0
15/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1313.5800	1356.7500	1.3136	1.3568	0
15/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	956.1000	924.7100	0.9561	0.9247	0
15/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1303.3300	1346.2800	1.3033	1.3463	0
15/11/2023	R186 On 07-November-24			Bond Future	8.8210	8.8609	107.2767	107.2000	45,292
15/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1610.0100	1567.7700	1.6100	1.5678	0
15/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1017.2900	1051.7400	1.0173	1.0517	0
15/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1622.9300	1580.5300	1.6229	1.5805	0
15/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1011.1000	1045.3900	1.0111	1.0454	0
15/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1635.4800	1592.9100	1.6355	1.5929	0
15/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1004.5500	1038.6700	1.0046	1.0387	0
15/11/2023	R186 On 06-February-25			Bond Future	8.8686	8.9154	104.2147	104.1348	0
15/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1405.2800	1363.8400	1.4053	1.3638	0
15/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1129.6400	1168.1700	1.1296	1.1682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R202 On 01-February-24			Bond Future	258.2635	258.2791	258.2635	258.2791	5,070
15/11/2023	R202 On 02-May-24			Bond Future	264.0362	264.0507	264.0362	264.0507	0
15/11/2023	R202 On 01-August-24			Bond Future	264.8515	264.8668	264.8515	264.8668	0
15/11/2023	R202 On 07-November-24			Bond Future	271.3344	271.3486	271.3344	271.3486	0
15/11/2023	R202 On 06-February-25			Bond Future	271.8784	271.8937	271.8784	271.8937	0
15/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5088.3600	5103.6500	5.0884	5.1037	0
15/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	R209 On 01-February-24			Bond Future	11.9554	11.9897	66.1065	65.9473	14,543
15/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2100.9600	2019.9300	2.1010	2.0199	0
15/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1343.0800	1421.2800	1.3431	1.4213	0
15/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2128.5500	2046.8500	2.1286	2.0469	0
15/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1325.0300	1402.5600	1.3250	1.4026	0
15/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2156.2900	2073.9200	2.1563	2.0739	0
15/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1307.1900	1384.0500	1.3072	1.3841	0
15/11/2023	R209 On 02-May-24			Bond Future	12.0567	12.0924	64.4150	64.2520	0
15/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	798.4300	763.9700	0.7984	0.7640	0
15/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5039.6300	5168.1700	5.0396	5.1682	0
15/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	809.5200	774.6700	0.8095	0.7747	0
15/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5000.7600	5128.9100	5.0008	5.1289	0
15/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	820.7200	785.4700	0.8207	0.7855	0
15/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4962.0600	5089.8100	4.9621	5.0898	0
15/11/2023	R209 On 01-August-24			Bond Future	12.1615	12.1986	65.8426	65.6756	0
15/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2163.3300	2098.0300	2.1633	2.0980	0
15/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3915.8800	4017.5900	3.9159	4.0176	0
15/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2183.8000	2118.0900	2.1838	2.1181	0
15/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3889.5800	3990.8800	3.8896	3.9909	0
15/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2204.3800	2138.2500	2.2044	2.1383	0
15/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3863.4300	3964.3100	3.8634	3.9643	0
15/11/2023	R209 On 07-November-24			Bond Future	12.2767	12.3155	64.2796	64.1082	5,128
15/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3291.2700	3208.8100	3.2913	3.2088	0
15/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3588.2800	3677.2300	3.5883	3.6772	0
15/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3314.1200	3231.2900	3.3141	3.2313	0
15/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3566.5000	3655.0800	3.5665	3.6551	0
15/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3336.7800	3253.6000	3.3368	3.2536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3544.5800	3632.8100	3.5446	3.6328	0
15/11/2023	R209 On 06-February-25			Bond Future	12.4123	12.4527	65.6287	65.4527	0
15/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3748.5700	3659.4600	3.7486	3.6595	0
15/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3627.8300	3714.7200	3.6278	3.7147	0
15/11/2023	R210 On 01-February-24			Bond Future	231.2450	230.3312	231.2450	230.3312	501
15/11/2023	R210 On 02-May-24			Bond Future	233.1552	232.2208	233.1552	232.2208	0
15/11/2023	R210 On 01-August-24			Bond Future	238.3781	237.4213	238.3781	237.4213	0
15/11/2023	R210 On 07-November-24			Bond Future	240.8684	239.8894	240.8684	239.8894	0
15/11/2023	R210 On 06-February-25			Bond Future	245.9933	244.9899	245.9933	244.9899	0
15/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6383.2900	5379.8600	6.3833	5.3799	0
15/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2023	R213 On 01-February-24			Bond Future	10.8656	10.9001	84.3426	84.1959	29,422
15/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3876.7000	3765.3700	3.8767	3.7654	0
15/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	425.7100	461.0000	0.4257	0.4610	0
15/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3910.1800	3798.4400	3.9102	3.7984	0
15/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	418.9600	453.8400	0.4190	0.4538	0
15/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3943.8500	3831.6900	3.9439	3.8317	0
15/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	412.4300	446.8900	0.4124	0.4469	0
15/11/2023	R213 On 02-May-24			Bond Future	10.9522	10.9885	82.6485	82.4983	0
15/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1028.0800	987.6000	1.0281	0.9876	0
15/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3873.5200	3983.2500	3.8735	3.9833	0
15/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1041.0100	1000.1300	1.0410	1.0001	0
15/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3843.2200	3952.5500	3.8432	3.9526	0
15/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1054.2500	1012.9700	1.0543	1.0130	0
15/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3813.2500	3922.1800	3.8133	3.9222	0
15/11/2023	R213 On 01-August-24			Bond Future	11.0422	11.0805	84.4806	84.3265	0
15/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2219.6800	2152.9700	2.2197	2.1530	0
15/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2958.7300	3046.0900	2.9587	3.0461	0
15/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2239.3500	2172.2500	2.2394	2.1723	0
15/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2937.6300	3024.6000	2.9376	3.0246	0
15/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2259.1100	2191.6200	2.2591	2.1916	0
15/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2916.6500	3003.2300	2.9167	3.0032	0
15/11/2023	R213 On 07-November-24			Bond Future	11.1493	11.1898	82.9642	82.8059	16,012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2931.2500	2851.9500	2.9313	2.8520	0
15/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2694.2900	2773.2300	2.6943	2.7732	0
15/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2952.9200	2873.2800	2.9529	2.8733	0
15/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2677.0000	2755.6000	2.6770	2.7556	0
15/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2974.9800	2895.0000	2.9750	2.8950	0
15/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2660.1300	2738.3900	2.6601	2.7384	0
15/11/2023	R213 On 06-February-25			Bond Future	11.2941	11.3372	84.7077	84.5449	0
15/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3178.2600	3096.2200	3.1783	3.0962	0
15/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2967.1300	3047.9200	2.9671	3.0479	0
15/11/2023	R214 On 01-February-24			Bond Future	12.2546	12.2633	62.0584	62.0171	14,140
15/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1453.5900	1445.3800	1.4536	1.4454	0
15/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2002.0100	2035.1200	2.0020	2.0351	0
15/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1476.7300	1468.3700	1.4767	1.4684	0
15/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1976.9700	2009.9300	1.9770	2.0099	0
15/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1500.0700	1491.5400	1.5001	1.4915	0
15/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1952.1800	1984.9700	1.9522	1.9850	0
15/11/2023	R214 On 02-May-24			Bond Future	12.3524	12.3614	60.1259	60.0834	10,172
15/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	816.3300	811.2900	0.8163	0.8113	0
15/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5246.8000	5284.3100	5.2468	5.2843	0
15/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	827.7900	822.6700	0.8278	0.8227	0
15/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5205.8200	5243.2500	5.2058	5.2433	0
15/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	839.3700	834.1600	0.8394	0.8342	0
15/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5165.0200	5202.3600	5.1650	5.2024	0
15/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1957.0400	1945.1500	1.9570	1.9452	10,000
15/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3063.5600	3094.2200	3.0636	3.0942	0
15/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2001.5200	1989.3900	2.0015	1.9894	7,110
15/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3011.5300	3041.9500	3.0115	3.0420	0
15/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3942.1800	3921.2800	3.9422	3.9213	0
15/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1588.2500	1609.9000	1.5883	1.6099	17,110
15/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5999.7600	5972.2400	5.9998	5.9722	0
15/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	893.3900	908.4200	0.8934	0.9084	17,110
15/11/2023	R214 On 01-August-24			Bond Future	12.4523	12.4618	61.4586	61.4147	0
15/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2435.9200	2421.8800	2.4359	2.4219	0
15/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3815.1700	3844.9900	3.8152	3.8450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2457.8800	2443.7400	2.4579	2.4437	0
15/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3789.1300	3818.8500	3.7891	3.8189	0
15/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2479.9300	2465.6900	2.4799	2.4657	0
15/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3763.2400	3792.8600	3.7632	3.7929	0
15/11/2023	R214 On 07-November-24			Bond Future	12.5657	12.5756	59.6385	59.5933	0
15/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3596.4300	3577.1200	3.5964	3.5771	0
15/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3440.0300	3465.9200	3.4400	3.4659	0
15/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3620.7600	3601.3600	3.6208	3.6014	0
15/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3418.8900	3444.6900	3.4189	3.4447	0
15/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3645.1800	3625.6800	3.6452	3.6257	0
15/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3397.8800	3423.5800	3.3979	3.4236	0
15/11/2023	R214 On 06-February-25			Bond Future	12.6989	12.7094	60.8904	60.8433	0
15/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3841.7800	3820.9300	3.8418	3.8209	0
15/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3791.9700	3818.2300	3.7920	3.8182	0
15/11/2023	R248 On 01-February-24			Bond Future	12.3943	12.3980	76.0549	76.0334	246,676
15/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	339.2700	343.1300	0.3393	0.3431	1,000
15/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5824.0800	5849.3800	5.8241	5.8494	0
15/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1401.6700	1405.7300	1.4017	1.4057	0
15/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2890.3600	2915.8600	2.8904	2.9159	0
15/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1426.3800	1430.4000	1.4264	1.4304	0
15/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2855.5000	2880.9600	2.8555	2.8810	0
15/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1451.3300	1455.3100	1.4513	1.4553	0
15/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2820.9600	2846.3800	2.8210	2.8464	0
15/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1825.9300	1829.0800	1.8259	1.8291	100
15/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2371.5500	2396.1400	2.3716	2.3961	0
15/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4678.7500	4673.6200	4.6788	4.6736	0
15/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	813.9000	830.2100	0.8139	0.8302	1,100
15/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5804.7100	5796.5600	5.8047	5.7966	0
15/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	557.9400	571.2300	0.5579	0.5712	1,000
15/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8079.8800	8066.7800	8.0799	8.0668	0
15/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	262.7700	271.1100	0.2628	0.2711	1,100
15/11/2023	R248 On 02-May-24			Bond Future	12.4973	12.5012	73.2879	73.2657	12,631
15/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	759.3700	760.8700	0.7594	0.7609	1,500
15/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7487.8800	7511.5900	7.4879	7.5116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	830.2200	831.6600	0.8302	0.8317	0
15/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7162.7500	7186.4000	7.1628	7.1864	0
15/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	842.4800	843.9000	0.8425	0.8439	0
15/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7109.3500	7132.9800	7.1094	7.1330	0
15/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	854.8700	856.2800	0.8549	0.8563	0
15/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7056.1800	7079.8000	7.0562	7.0798	0
15/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2843.3700	2841.6000	2.8434	2.8416	1,500
15/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3398.5000	3418.9400	3.3985	3.4189	0
15/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5383.7500	5377.2700	5.3838	5.3773	0
15/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1795.4100	1811.1400	1.7954	1.8111	1,500
15/11/2023	R248 On 01-August-24			Bond Future	12.6029	12.6070	74.9122	74.8890	13,000
15/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2950.3100	2946.9100	2.9503	2.9469	0
15/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4676.9000	4696.7100	4.6769	4.6967	0
15/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2976.8400	2973.3900	2.9768	2.9734	0
15/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4645.2500	4665.0100	4.6453	4.6650	0
15/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3003.4700	2999.9700	3.0035	3.0000	0
15/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4613.7800	4633.4900	4.6138	4.6335	0
15/11/2023	R248 On 07-November-24			Bond Future	12.7224	12.7268	72.2725	72.2484	0
15/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4536.3900	4529.4400	4.5364	4.5294	0
15/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4221.3400	4238.4800	4.2213	4.2385	0
15/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4566.3200	4559.3300	4.5663	4.5593	0
15/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4196.8400	4213.9400	4.1968	4.2139	0
15/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4596.0300	4588.9900	4.5960	4.5890	0
15/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4172.2000	4189.2500	4.1722	4.1893	0
15/11/2023	R248 On 06-February-25			Bond Future	12.8622	12.8670	73.7887	73.7630	0
15/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4219.6600	4211.8400	4.2197	4.2118	0
15/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5047.3100	5065.2600	5.0473	5.0653	0
15/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0