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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
20/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	2025 On 01-February-24			Bond Future	175.1968	175.1407	175.1968	175.1407	11,560
20/11/2023	2025 On 02-May-24			Bond Future	179.1087	179.0513	179.1087	179.0513	0
20/11/2023	2025 On 01-August-24			Bond Future	181.2465	181.1873	181.2465	181.1873	0
20/11/2023	2025 On 07-November-24			Bond Future	185.6491	185.5881	185.6491	185.5881	0
20/11/2023	2029 On 01-February-24			Bond Future	127.6491	127.7161	127.6491	127.7161	7,373
20/11/2023	2029 On 02-May-24			Bond Future	129.1313	129.1996	129.1313	129.1996	0
20/11/2023	2029 On 01-August-24			Bond Future	131.9999	132.0693	131.9999	132.0693	0
20/11/2023	2029 On 07-November-24			Bond Future	133.8021	133.8725	133.8021	133.8725	0
20/11/2023	2029 On 06-February-25			Bond Future	136.6522	136.7235	136.6522	136.7235	0
20/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4252.2400	4323.5000	4.2522	4.3235	0
20/11/2023	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
20/11/2023	2030 On 01-February-24			Bond Future	10.0915	10.1132	90.9024	90.8125	65,806
20/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	500.1500	498.4900	0.5002	0.4985	400
20/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2698.3500	2786.5300	2.6984	2.7865	0
20/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	975.0900	965.3200	0.9751	0.9653	500
20/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1816.7800	1896.8500	1.8168	1.8969	0
20/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1049.1900	1038.0800	1.0492	1.0381	1,360
20/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1723.0600	1801.7900	1.7231	1.8018	0
20/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1186.2300	1172.6400	1.1862	1.1726	500
20/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1567.3300	1643.5800	1.5673	1.6436	0
20/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1334.5300	1318.3100	1.3345	1.3183	400
20/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1424.0300	1497.6500	1.4240	1.4977	0
20/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1538.7800	1518.9900	1.5388	1.5190	200
20/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1255.0700	1325.1200	1.2551	1.3251	0
20/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2125.1900	2095.5600	2.1252	2.0956	500
20/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	896.3700	956.5800	0.8964	0.9566	0
20/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4016.7700	3961.8200	4.0168	3.9618	0
20/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	340.4600	375.3500	0.3405	0.3754	700
20/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5090.0300	5024.9900	5.0900	5.0250	0
20/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	202.0100	226.8100	0.2020	0.2268	1,360
20/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5231.4800	5165.3200	5.2315	5.1653	0
20/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	188.6500	212.3300	0.1887	0.2123	0
20/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5266.9300	5200.5000	5.2669	5.2005	0
20/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	185.4600	208.8700	0.1855	0.2089	0
20/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5302.4300	5235.7200	5.3024	5.2357	0
20/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	182.3300	205.4600	0.1823	0.2055	0
20/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6666.2400	6590.9100	6.6662	6.5909	0
20/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	94.4500	108.9600	0.0945	0.1090	200
20/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7027.9900	6950.9100	7.0280	6.9509	0
20/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	79.3300	92.0900	0.0793	0.0921	500
20/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7064.1900	6986.9500	7.0642	6.9870	0
20/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	77.9600	90.5600	0.0780	0.0906	500
20/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7929.6700	7848.5900	7.9297	7.8486	0
20/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	48.0600	56.8200	0.0481	0.0568	400
20/11/2023	2030 On 02-May-24			Bond Future	10.1555	10.1783	92.9101	92.8183	19,773

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20/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1159.9000	1144.4400	1.1599	1.1444	1,000
20/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3178.9900	3255.3700	3.1790	3.2554	0
20/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1386.6900	1367.7200	1.3867	1.3677	0
20/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2788.6600	2861.5300	2.7887	2.8615	0
20/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1403.0500	1383.8300	1.4031	1.3838	0
20/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2764.0600	2836.6800	2.7641	2.8367	0
20/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1419.7700	1400.3000	1.4198	1.4003	0
20/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2739.8400	2812.2100	2.7398	2.8122	0
20/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2041.8200	2013.5900	2.0418	2.0136	1,000
20/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2023.5300	2087.1400	2.0235	2.0871	0
20/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3138.4800	3097.2100	3.1385	3.0972	500
20/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1294.6700	1345.2400	1.2947	1.3452	0
20/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3682.7100	3635.9500	3.6827	3.6360	1,080
20/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1059.4600	1104.5400	1.0595	1.1045	0
20/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4556.5000	4502.0400	4.5565	4.5020	500
20/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	779.9900	817.3700	0.7800	0.8174	0
20/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7166.1300	7095.2500	7.1661	7.0953	0
20/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	332.0800	353.0400	0.3321	0.3530	1,000
20/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8618.6200	8541.2500	8.6186	8.5413	0
20/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	199.3300	213.8000	0.1993	0.2138	1,080
20/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11164.4100	11078.3900	11.1644	11.0784	0
20/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	60.2600	66.0800	0.0603	0.0661	500
20/11/2023	2030 On 01-August-24			Bond Future	10.2288	10.2531	90.9464	90.8523	0
20/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2749.7700	2712.8400	2.7498	2.7128	0
20/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2204.0700	2261.2400	2.2041	2.2612	0
20/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2771.6900	2734.5400	2.7717	2.7345	0
20/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2187.5000	2244.4500	2.1875	2.2445	0
20/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2794.0100	2756.6200	2.7940	2.7566	0
20/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2171.3400	2228.0500	2.1713	2.2281	0
20/11/2023	2030 On 07-November-24			Bond Future	10.2990	10.3249	93.1324	93.0358	221
20/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3717.5400	3671.0300	3.7175	3.6710	0
20/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2089.0600	2139.0900	2.0891	2.1391	0
20/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3741.0600	3694.3600	3.7411	3.6944	0
20/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2076.0700	2125.9100	2.0761	2.1259	0

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20/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3764.6300	3717.7400	3.7646	3.7177	0
20/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2063.1600	2112.8100	2.0632	2.1128	0
20/11/2023	2030 On 06-February-25			Bond Future	10.4061	10.4338	91.0815	90.9825	0
20/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3476.0900	3429.9900	3.4761	3.4300	0
20/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2500.6200	2553.5200	2.5006	2.5535	0
20/11/2023	2032 On 01-February-24			Bond Future	10.9848	11.0118	88.4056	88.2766	85,850
20/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	162.7200	162.7000	0.1627	0.1627	1,200
20/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4994.8900	5123.8400	4.9949	5.1238	0
20/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	771.2200	758.3300	0.7712	0.7583	500
20/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2686.8800	2802.9600	2.6869	2.8030	0
20/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1090.2100	1069.9300	1.0902	1.0699	1,200
20/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2174.2000	2282.8900	2.1742	2.2829	0
20/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1132.5100	1111.2700	1.1325	1.1113	200
20/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2119.3400	2227.0700	2.1193	2.2271	0
20/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1404.8700	1377.4900	1.4049	1.3775	8,500
20/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1811.6600	1913.2500	1.8117	1.9133	0
20/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1900.1200	1862.1200	1.9001	1.8621	500
20/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1398.8300	1489.8000	1.3988	1.4898	0
20/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3366.0100	3301.2500	3.3660	3.3013	0
20/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	717.4000	781.6100	0.7174	0.7816	8,500
20/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4089.4600	4014.0300	4.0895	4.0140	0
20/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	529.3300	582.8700	0.5293	0.5829	200
20/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4388.9800	4309.5800	4.3890	4.3096	0
20/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	467.9200	517.4900	0.4679	0.5175	0
20/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4426.7000	4346.8200	4.4267	4.3468	0
20/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	460.6700	509.7600	0.4607	0.5098	0
20/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4464.6000	4384.2400	4.4646	4.3842	0
20/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	453.6300	502.2400	0.4536	0.5022	0
20/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5040.2700	4953.1000	5.0403	4.9531	0
20/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	359.1100	400.9100	0.3591	0.4009	17,000
20/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7023.9600	6918.9400	7.0240	6.9189	0
20/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	160.4200	184.3700	0.1604	0.1844	200
20/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7507.7000	7399.5100	7.5077	7.3995	0
20/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	131.9500	152.7300	0.1320	0.1527	1,200

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20/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7951.7300	7840.9800	7.9517	7.8410	0
20/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	110.3200	128.5400	0.1103	0.1285	500
20/11/2023	2032 On 02-May-24			Bond Future	11.0747	11.1030	86.1963	86.0644	61,107
20/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1136.1400	1115.8400	1.1361	1.1158	1,000
20/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4561.6000	4673.1500	4.5616	4.6732	0
20/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1421.8100	1396.2100	1.4218	1.3962	0
20/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3968.1200	4074.3700	3.9681	4.0744	0
20/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1439.3400	1413.4300	1.4393	1.4134	0
20/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3937.1300	4043.0700	3.9371	4.0431	0
20/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1457.2100	1430.9800	1.4572	1.4310	0
20/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3906.5300	4012.1500	3.9065	4.0122	0
20/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1475.0000	1448.4600	1.4750	1.4485	500
20/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3875.8700	3981.1800	3.8759	3.9812	0
20/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1511.4000	1484.2300	1.5114	1.4842	500
20/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3815.4900	3920.1700	3.8155	3.9202	0
20/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1623.1400	1594.0200	1.6231	1.5940	1,550
20/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3637.7100	3740.4400	3.6377	3.7404	0
20/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2055.7800	2019.4700	2.0558	2.0195	1,000
20/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3066.7100	3162.2500	3.0667	3.1623	0
20/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2599.6300	2555.0100	2.5996	2.5550	500
20/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2528.3700	2615.6000	2.5284	2.6156	0
20/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2909.6800	2860.6400	2.9097	2.8606	0
20/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2280.7800	2363.5900	2.2808	2.3636	500
20/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3293.2700	3239.0600	3.2933	3.2391	1,550
20/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2019.7500	2097.3900	2.0198	2.0974	0
20/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4689.8000	4619.2800	4.6898	4.6193	0
20/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1342.6000	1403.9300	1.3426	1.4039	500
20/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8494.0700	8393.6300	8.4941	8.3936	0
20/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	492.9600	524.3700	0.4930	0.5244	1,000
20/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9500.1000	9393.3700	9.5001	9.3934	0
20/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	359.7000	384.8200	0.3597	0.3848	500
20/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10110.8300	10000.4600	10.1108	10.0005	0
20/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	289.4900	310.9700	0.2895	0.3110	1,550
20/11/2023	2032 On 01-August-24			Bond Future	11.1725	11.2022	88.0902	87.9552	0

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20/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2925.6500	2875.3900	2.9257	2.8754	0
20/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3119.8400	3204.5400	3.1198	3.2045	0
20/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2949.9500	2899.3800	2.9500	2.8994	0
20/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3098.4300	3182.8200	3.0984	3.1828	0
20/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2974.0500	2923.1700	2.9741	2.9232	0
20/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3076.8500	3160.9300	3.0769	3.1609	0
20/11/2023	2032 On 07-November-24			Bond Future	11.2805	11.3118	86.0393	85.9010	1,345
20/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3683.4100	3620.1800	3.6834	3.6202	0
20/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2848.2500	2923.3200	2.8483	2.9233	0
20/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3708.9800	3645.4600	3.7090	3.6455	0
20/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2830.0300	2904.8100	2.8300	2.9048	0
20/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3734.9500	3671.1400	3.7350	3.6711	0
20/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2812.2500	2886.7400	2.8123	2.8867	0
20/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4132.1700	4064.0700	4.1322	4.0641	1,615
20/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2556.6000	2626.8000	2.5566	2.6268	0
20/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9450.7700	9344.5300	9.4508	9.3445	0
20/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	836.8700	868.9300	0.8369	0.8689	1,615
20/11/2023	2032 On 06-February-25			Bond Future	11.4157	11.4486	87.8472	87.7055	0
20/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4282.6300	4213.2400	4.2826	4.2132	0
20/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2983.2200	3055.5100	2.9832	3.0555	0
20/11/2023	2033 On 01-February-24			Bond Future	123.0151	122.6648	123.0151	122.6648	8,207
20/11/2023	2033 On 02-May-24			Bond Future	124.2981	123.9398	124.2981	123.9398	0
20/11/2023	2033 On 01-August-24			Bond Future	127.0593	126.6929	127.0593	126.6929	0
20/11/2023	2033 On 07-November-24			Bond Future	128.6437	128.2677	128.6437	128.2677	0
20/11/2023	2033 On 06-February-25			Bond Future	131.3840	130.9994	131.3840	130.9994	0
20/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6444.0200	6059.4400	6.4440	6.0594	0
20/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	2037 On 01-February-24			Bond Future	12.0089	12.0411	77.3452	77.1721	139,445
20/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2183.7100	2129.7900	2.1837	2.1298	2,500
20/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1748.6200	1867.8100	1.7486	1.8678	0
20/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2894.7600	2824.4600	2.8948	2.8245	0
20/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1297.7300	1400.5400	1.2977	1.4005	0
20/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2929.0500	2858.0000	2.9291	2.8580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1279.8200	1381.8800	1.2798	1.3819	0
20/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2963.5100	2891.7100	2.9635	2.8917	0
20/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1262.1300	1363.4400	1.2621	1.3634	0
20/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5263.2500	5150.5300	5.2633	5.1505	0
20/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	527.3400	587.7300	0.5273	0.5877	2,500
20/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9515.0400	9361.7700	9.5150	9.3618	0
20/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	109.4900	129.3300	0.1095	0.1293	2,500
20/11/2023	2037 On 02-May-24			Bond Future	12.1177	12.1512	79.0535	78.8765	0
20/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1275.6700	1243.3500	1.2757	1.2434	0
20/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5048.5000	5193.1700	5.0485	5.1932	0
20/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1293.4200	1260.6900	1.2934	1.2607	0
20/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5009.5000	5153.7600	5.0095	5.1538	0
20/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1311.3200	1278.1700	1.3113	1.2782	0
20/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4970.7000	5114.5400	4.9707	5.1145	0
20/11/2023	2037 On 01-August-24			Bond Future	12.2359	12.2708	76.5347	76.3536	0
20/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3190.6900	3123.5800	3.1907	3.1236	0
20/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3955.4200	4069.4200	3.9554	4.0694	0
20/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3217.1800	3149.6600	3.2172	3.1497	0
20/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3929.1400	4042.7300	3.9291	4.0427	0
20/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3243.7800	3175.8500	3.2438	3.1759	1,383
20/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3903.0200	4016.2000	3.9030	4.0162	0
20/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6554.2100	6446.0600	6.5542	6.4461	0
20/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1909.3800	1982.3400	1.9094	1.9823	1,383
20/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8867.7300	8740.4100	8.8677	8.7404	0
20/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1231.4600	1285.2500	1.2315	1.2853	1,383
20/11/2023	2037 On 07-November-24			Bond Future	12.3565	12.3929	78.3737	78.1882	9,101
20/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4834.5000	4747.8500	4.8345	4.7479	0
20/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3754.0600	3852.9900	3.7541	3.8530	0
20/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4863.2400	4776.2400	4.8632	4.7762	0
20/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3732.7500	3831.3300	3.7328	3.8313	0
20/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4892.3500	4805.0100	4.8924	4.8050	0
20/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3711.8500	3810.0900	3.7119	3.8101	0
20/11/2023	2037 On 06-February-25			Bond Future	12.4975	12.5354	75.7602	75.5704	0
20/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5258.6900	5165.4200	5.2587	5.1654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3959.1600	4055.7500	3.9592	4.0558	0
20/11/2023	2038 On 01-February-24			Bond Future	132.7173	131.7991	132.7173	131.7991	3,583
20/11/2023	2038 On 02-May-24			Bond Future	135.6807	134.7418	135.6807	134.7418	1,706
20/11/2023	2038 On 01-August-24			Bond Future	136.6235	135.6633	136.6235	135.6633	0
20/11/2023	2038 On 07-November-24			Bond Future	139.9417	138.9580	139.9417	138.9580	0
20/11/2023	2038 On 06-February-25			Bond Future	140.8016	139.7940	140.8016	139.7940	0
20/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	5571.5900	4564.0100	5.5716	4.5640	0
20/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	2040 On 01-February-24			Bond Future	12.2614	12.2833	77.5156	77.3911	129,988
20/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2194.0400	2170.9400	2.1940	2.1709	1,000
20/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1974.5600	2075.9400	1.9746	2.0759	0
20/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2288.1000	2263.4500	2.2881	2.2635	0
20/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1898.9400	1998.7700	1.8989	1.9988	0
20/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2319.9600	2294.7900	2.3200	2.2948	0
20/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1874.3700	1973.6800	1.8744	1.9737	0
20/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2351.8800	2326.1900	2.3519	2.3262	0
20/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1849.9200	1948.7100	1.8499	1.9487	0
20/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4372.1900	4316.1200	4.3722	4.3161	1,000
20/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	867.2300	935.6400	0.8672	0.9356	0
20/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8703.3600	8605.1700	8.7034	8.6052	0
20/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	194.4300	220.7200	0.1944	0.2207	1,000
20/11/2023	2040 On 02-May-24			Bond Future	12.3728	12.3956	79.2277	79.1004	0
20/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1216.9500	1203.0300	1.2170	1.2030	0
20/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5744.3400	5857.6800	5.7443	5.8577	0
20/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1234.4500	1220.2900	1.2345	1.2203	0
20/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5700.6500	5813.7500	5.7007	5.8138	0
20/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1252.2800	1237.8700	1.2523	1.2379	0
20/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5657.3700	5770.2200	5.6574	5.7702	0
20/11/2023	2040 On 01-August-24			Bond Future	12.4934	12.5171	76.4623	76.3321	0
20/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3339.6600	3299.0400	3.3397	3.2990	0
20/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4304.2400	4393.8600	4.3042	4.3939	0
20/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3367.2100	3326.3100	3.3672	3.3263	0
20/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4275.6600	4365.0000	4.2757	4.3650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395.1200	3353.9300	3.3951	3.3539	0
20/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4247.5100	4336.5600	4.2475	4.3366	0
20/11/2023	2040 On 07-November-24			Bond Future	12.6165	12.6411	78.2994	78.1659	8,625
20/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5008.0600	4950.5600	5.0081	4.9506	0
20/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3812.2100	3888.2400	3.8122	3.8882	0
20/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5038.9400	4981.1800	5.0389	4.9812	0
20/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3790.2800	3866.0500	3.7903	3.8661	0
20/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5069.8800	5011.8700	5.0699	5.0119	0
20/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3768.4700	3843.9900	3.7685	3.8440	0
20/11/2023	2040 On 06-February-25			Bond Future	12.7583	12.7841	75.4333	75.2966	0
20/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5271.3400	5210.3200	5.2713	5.2103	0
20/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4263.4300	4339.1200	4.2634	4.3391	0
20/11/2023	2044 On 01-February-24			Bond Future	12.3025	12.3191	73.9212	73.8254	101,584
20/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2002.9200	1997.9100	2.0029	1.9979	0
20/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2189.9000	2280.6400	2.1899	2.2806	0
20/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2032.9100	2027.5300	2.0329	2.0275	0
20/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2162.1800	2252.5500	2.1622	2.2526	0
20/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2062.9800	2057.2300	2.0630	2.0572	0
20/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2134.6200	2224.6200	2.1346	2.2246	0
20/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4645.4600	4608.4700	4.6455	4.6085	0
20/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	810.4200	869.1800	0.8104	0.8692	15,000
20/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5693.0400	5645.2400	5.6930	5.6452	0
20/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	564.9200	612.8700	0.5649	0.6129	5,000
20/11/2023	2044 On 02-May-24			Bond Future	12.4088	12.4261	75.5539	75.4560	27
20/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1252.8000	1247.1600	1.2528	1.2472	0
20/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5771.7900	5864.0700	5.7718	5.8641	0
20/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1270.8700	1265.0700	1.2709	1.2651	0
20/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5727.3400	5819.4600	5.7273	5.8195	0
20/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1289.1000	1283.1400	1.2891	1.2831	0
20/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5683.1300	5775.0900	5.6831	5.7751	0
20/11/2023	2044 On 01-August-24			Bond Future	12.5236	12.5416	72.8329	72.7326	0
20/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3191.3400	3166.7300	3.1913	3.1667	0
20/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4570.3500	4646.0200	4.5704	4.6460	0
20/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3218.5400	3193.7200	3.2185	3.1937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4540.0800	4615.5400	4.5401	4.6155	0
20/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3246.1000	3221.0600	3.2461	3.2211	0
20/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4510.2300	4585.4700	4.5102	4.5855	0
20/11/2023	2044 On 07-November-24			Bond Future	12.6402	12.6589	74.5828	74.4800	0
20/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5190.0600	5149.3800	5.1901	5.1494	0
20/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3787.4400	3849.5200	3.7874	3.8495	0
20/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5221.1400	5180.2700	5.2211	5.1803	0
20/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3765.4500	3827.3400	3.7655	3.8273	0
20/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5252.2700	5211.2100	5.2523	5.2112	0
20/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3743.5800	3805.2800	3.7436	3.8053	0
20/11/2023	2044 On 06-February-25			Bond Future	12.7741	12.7937	71.7637	71.6584	0
20/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5516.5800	5472.2100	5.5166	5.4722	0
20/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4211.9800	4272.9600	4.2120	4.2730	0
20/11/2023	2046 On 01-February-24			Bond Future	116.2331	116.2349	116.2331	116.2349	11,513
20/11/2023	2046 On 02-May-24			Bond Future	116.6789	116.6805	116.6789	116.6805	4,626
20/11/2023	2046 On 01-August-24			Bond Future	119.2706	119.2719	119.2706	119.2719	0
20/11/2023	2046 On 07-November-24			Bond Future	119.9611	119.9613	119.9611	119.9613	0
20/11/2023	2046 On 06-February-25			Bond Future	122.5142	122.5138	122.5142	122.5138	0
20/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8504.2400	8503.8200	8.5042	8.5038	0
20/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	2050 On 01-February-24			Bond Future	116.5492	116.5512	116.5492	116.5512	10,813
20/11/2023	2050 On 02-May-24			Bond Future	119.1516	119.1536	119.1516	119.1536	3,316
20/11/2023	2050 On 01-August-24			Bond Future	119.4910	119.4928	119.4910	119.4928	0
20/11/2023	2050 On 07-November-24			Bond Future	122.3932	122.3946	122.3932	122.3946	0
20/11/2023	2050 On 06-February-25			Bond Future	122.6358	122.6346	122.6358	122.6346	0
20/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7035.8000	7034.6400	7.0358	7.0346	0
20/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	AL37 On 01-February-24			Index Future	937.6100	936.7870	937.6100	936.7870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	AL37 On 02-May-24			Index Future	958.3220	957.4790	958.3220	957.4790	0
20/11/2023	AL37 On 01-August-24			Index Future	979.3980	978.5290	979.3980	978.5290	0
20/11/2023	AL37 On 07-November-24			Index Future	1002.9650	1002.0720	1002.9650	1,002.0720	0
20/11/2023	AL37 On 06-February-25			Index Future	1024.1500	1023.2240	1024.1500	1,023.2240	0
20/11/2023	AL7T On 01-February-24			Index Future	1075.0670	1073.0150	1075.0670	1,073.0150	0
20/11/2023	AL7T On 02-May-24			Index Future	1098.8150	1096.7160	1098.8150	1,096.7160	0
20/11/2023	AL7T On 01-August-24			Index Future	1122.9810	1120.8280	1122.9810	1,120.8280	0
20/11/2023	AL7T On 07-November-24			Index Future	1150.0040	1147.7930	1150.0040	1,147.7930	0
20/11/2023	AL7T On 06-February-25			Index Future	1174.2940	1172.0220	1174.2940	1,172.0220	0
20/11/2023	ALBI On 01-February-24			Index Future	938.6730	937.1960	938.6730	937.1960	100
20/11/2023	ALBI On 02-May-24			Index Future	959.4080	957.8970	959.4080	957.8970	0
20/11/2023	ALBI On 01-August-24			Index Future	980.5070	978.9570	980.5070	978.9570	0
20/11/2023	ALBI On 07-November-24			Index Future	1004.1020	1002.5090	1004.1020	1,002.5090	0
20/11/2023	ALBI On 06-February-25			Index Future	1025.3100	1023.6710	1025.3100	1,023.6710	0
20/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C197 On 07-December-23			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
20/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	ES33 On 01-February-24			Bond Future	12.5012	12.5391	75.4255	75.2580	0
20/11/2023	ES33 On 02-May-24			Bond Future	12.6399	12.6794	73.3108	73.1395	0
20/11/2023	ES33 On 01-August-24			Bond Future	12.7868	12.8282	74.9385	74.7632	0
20/11/2023	ES33 On 07-November-24			Bond Future	12.9544	12.9977	72.9535	72.7738	0
20/11/2023	ES33 On 06-February-25			Bond Future	13.1483	13.1939	74.5015	74.3176	0
20/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	769.9200	586.0200	0.7699	0.5860	0
20/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	ES42 On 01-February-24			Bond Future	12.9655	12.9876	71.4343	71.3209	0
20/11/2023	ES42 On 02-May-24			Bond Future	13.0963	13.1193	68.7669	68.6508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	ES42 On 01-August-24			Bond Future	13.2315	13.2554	70.2930	70.1742	0
20/11/2023	ES42 On 07-November-24			Bond Future	13.3823	13.4073	67.7303	67.6085	0
20/11/2023	ES42 On 06-February-25			Bond Future	13.5471	13.5733	69.1644	69.0396	0
20/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	770.8700	646.0700	0.7709	0.6461	0
20/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 01-February-24			GOVI	925.1090	923.6550	925.1090	923.6550	714
20/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	451290.0000	436750.0000	45.1290	43.6750	0
20/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	451190.0000	436650.0000	45.1190	43.6650	0
20/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	451090.0000	436550.0000	45.1090	43.6550	0
20/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 02-May-24			GOVI	945.5440	944.0570	945.5440	944.0570	0
20/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	54260.0000	69130.0000	5.4260	6.9130	0
20/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	54360.0000	69230.0000	5.4360	6.9230	0
20/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	54460.0000	69330.0000	5.4460	6.9330	0
20/11/2023	GOVI On 01-August-24			GOVI	966.3390	964.8130	966.3390	964.8130	0
20/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	229690.0000	214430.0000	22.9690	21.4430	0
20/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	229590.0000	214330.0000	22.9590	21.4330	0
20/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	229490.0000	214230.0000	22.9490	21.4230	0
20/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 07-November-24			GOVI	989.5920	988.0250	989.5920	988.0250	0
20/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	408120.0000	392450.0000	40.8120	39.2450	0
20/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	408020.0000	392350.0000	40.8020	39.2350	0
20/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	407920.0000	392250.0000	40.7920	39.2250	0
20/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GOVI On 06-February-25			GOVI	1010.4940	1008.8810	1010.4940	1,008.8810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	384940.0000	368810.0000	38.4940	36.8810	0
20/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/11/2023	IGOV On 01-February-24			Index Future	347.3960	346.9620	347.3960	346.9620	606
20/11/2023	IGOV On 02-May-24			Index Future	355.1530	354.7090	355.1530	354.7090	16
20/11/2023	IGOV On 01-August-24			Index Future	363.0460	362.5890	363.0460	362.5890	0
20/11/2023	IGOV On 07-November-24			Index Future	371.8680	371.3980	371.8680	371.3980	0
20/11/2023	IGOV On 06-February-25			Index Future	379.8000	379.3160	379.8000	379.3160	0
20/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
20/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3400	8.3200	91.6600	91.6800	0
20/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3200	8.3000	91.6800	91.7000	0
20/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2700	8.2500	91.7300	91.7500	0
20/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2400	8.2300	91.7600	91.7700	0
20/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1800	8.1500	91.8200	91.8500	0
20/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1600	8.3700	91.8400	91.6300	0
20/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0500	8.0000	91.9500	92.0000	0
20/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8700	7.8300	92.1300	92.1700	0
20/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5700	7.5300	92.4300	92.4700	0
20/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4700	7.4200	92.5300	92.5800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3800	7.3400	92.6200	92.6600	0
20/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3600	7.3200	92.6400	92.6800	0
20/11/2023	R035 On 01-February-24			Bond Future	11.6859	11.7182	86.6798	86.5068	68,210
20/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	188.3800	186.9300	0.1884	0.1869	400
20/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6194.4000	6365.9500	6.1944	6.3660	0
20/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	672.6600	658.1600	0.6727	0.6582	400
20/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3788.3800	3946.8800	3.7884	3.9469	0
20/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3547.4600	3461.8600	3.5475	3.4619	0
20/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	954.8300	1042.2300	0.9548	1.0422	0
20/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3584.8400	3498.5100	3.5848	3.4985	0
20/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	940.9200	1027.5900	0.9409	1.0276	0
20/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3622.3500	3535.2900	3.6224	3.5353	0
20/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	927.2000	1013.1400	0.9272	1.0131	0
20/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8923.8900	8773.2200	8.9239	8.7732	0
20/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	126.8200	149.1500	0.1268	0.1492	400
20/11/2023	R035 On 02-May-24			Bond Future	11.7867	11.8203	84.0825	83.9057	105,087
20/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1400.0800	1364.0200	1.4001	1.3640	0
20/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4629.9400	4770.7500	4.6299	4.7708	0
20/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1418.8700	1382.3700	1.4189	1.3824	0
20/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4593.1600	4733.5300	4.5932	4.7335	0
20/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1437.8100	1400.8800	1.4378	1.4009	0
20/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4556.5900	4696.5300	4.5566	4.6965	0
20/11/2023	R035 On 01-August-24			Bond Future	11.8933	11.9284	85.9302	85.7493	0
20/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3221.2200	3152.5700	3.2212	3.1526	0
20/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3758.0100	3870.3400	3.7580	3.8703	0
20/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3248.1800	3179.1200	3.2482	3.1791	0
20/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3732.8100	3844.7300	3.7328	3.8447	0
20/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3274.9700	3205.4900	3.2750	3.2055	0
20/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3707.4800	3818.9800	3.7075	3.8190	0
20/11/2023	R035 On 07-November-24			Bond Future	12.0160	12.0527	83.4784	83.2930	19,584
20/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4293.0200	4207.2700	4.2930	4.2073	0
20/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3518.1400	3617.8100	3.5181	3.6178	0
20/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4321.7000	4235.5800	4.3217	4.2356	0
20/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3496.8600	3596.1600	3.4969	3.5962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4350.4600	4263.9600	4.3505	4.2640	0
20/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3475.7000	3574.6200	3.4757	3.5746	0
20/11/2023	R035 On 06-February-25			Bond Future	12.1627	12.2011	85.2328	85.0431	0
20/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4815.2400	4721.6600	4.8152	4.7217	0
20/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3603.5100	3699.7000	3.6035	3.6997	0
20/11/2023	R053 On 01-February-24			Bond Future	12.2498	12.2665	99.1201	98.9946	0
20/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5982.4900	5937.8000	5.9825	5.9378	0
20/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1159.2000	1240.0100	1.1592	1.2400	0
20/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6035.3200	5990.0500	6.0353	5.9901	0
20/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1143.5100	1223.7400	1.1435	1.2237	0
20/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6088.1300	6042.2800	6.0881	6.0423	0
20/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1127.8900	1207.5400	1.1279	1.2075	0
20/11/2023	R053 On 02-May-24			Bond Future	12.3522	12.3694	95.4448	95.3164	5,189
20/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7108.0000	7055.8500	7.1080	7.0559	0
20/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2374.5600	2450.7700	2.3746	2.4508	0
20/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7156.0300	7103.5400	7.1560	7.1035	0
20/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2355.0700	2430.9400	2.3551	2.4309	0
20/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7203.9100	7151.0800	7.2039	7.1511	0
20/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2335.5300	2411.0600	2.3355	2.4111	0
20/11/2023	R053 On 01-August-24			Bond Future	12.4594	12.4774	97.5415	97.4102	0
20/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8053.4400	7996.6300	8.0534	7.9966	0
20/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3376.0800	3450.5900	3.3761	3.4506	0
20/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8098.3800	8041.3100	8.0984	8.0413	0
20/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3354.5600	3428.8100	3.3546	3.4288	0
20/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8143.6700	8086.3500	8.1437	8.0864	0
20/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3333.4900	3407.4900	3.3335	3.4075	0
20/11/2023	R053 On 07-November-24			Bond Future	12.5767	12.5954	94.0120	93.8773	0
20/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6841.9800	6790.7200	6.8420	6.7907	0
20/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5332.2100	5415.6300	5.3322	5.4156	0
20/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6882.4400	6830.9300	6.8824	6.8309	0
20/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5303.0200	5386.1900	5.3030	5.3862	0
20/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6922.9700	6871.2200	6.9230	6.8712	0
20/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5273.9900	5356.9200	5.2740	5.3569	0
20/11/2023	R053 On 06-February-25			Bond Future	12.7086	12.7282	95.9846	95.8467	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7291.4200	7234.2100	7.2914	7.2342	0
20/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5687.0700	5767.8400	5.6871	5.7678	0
20/11/2023	R186 On 01-February-24			Bond Future	8.8187	8.8513	105.5114	105.4282	85,256
20/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1923.1100	1866.8400	1.9231	1.8668	0
20/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	199.5900	226.5700	0.1996	0.2266	0
20/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1944.1800	1887.5500	1.9442	1.8876	0
20/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	195.6300	222.2500	0.1956	0.2223	0
20/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1965.4300	1908.4500	1.9654	1.9085	0
20/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	191.8600	218.1300	0.1919	0.2181	0
20/11/2023	R186 On 02-May-24			Bond Future	8.8008	8.8370	107.8420	107.7568	10,568
20/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	253.8600	242.7600	0.2539	0.2428	0
20/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2187.1700	2261.2100	2.1872	2.2612	0
20/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	259.2400	247.9300	0.2592	0.2479	0
20/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2168.4300	2242.2600	2.1684	2.2423	0
20/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	264.7100	253.1800	0.2647	0.2532	0
20/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2149.7800	2223.3900	2.1498	2.2234	0
20/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2543.2800	2485.7200	2.5433	2.4857	2,030
20/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	382.6600	410.2400	0.3827	0.4102	0
20/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3868.1000	3799.0700	3.8681	3.7991	0
20/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	184.8800	200.9900	0.1849	0.2010	2,030
20/11/2023	R186 On 01-August-24			Bond Future	8.7849	8.8255	104.9034	104.8161	0
20/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1063.8300	1029.7300	1.0638	1.0297	0
20/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1289.9200	1343.1000	1.2899	1.3431	0
20/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1075.6200	1041.2800	1.0756	1.0413	0
20/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1280.1300	1333.0700	1.2801	1.3331	0
20/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1087.8200	1053.2300	1.0878	1.0532	0
20/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1270.7500	1323.4400	1.2708	1.3234	0
20/11/2023	R186 On 07-November-24			Bond Future	8.7440	8.7905	107.4252	107.3356	45,292
20/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1753.9200	1706.9000	1.7539	1.7069	0
20/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1012.7300	1055.2900	1.0127	1.0553	0
20/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1767.0800	1719.8800	1.7671	1.7199	0
20/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1006.7800	1049.1600	1.0068	1.0492	0
20/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1779.8600	1732.4700	1.7799	1.7325	0
20/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1000.4600	1042.6500	1.0005	1.0427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R186 On 06-February-25			Bond Future	8.7787	8.8324	104.3688	104.2768	0
20/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1546.6700	1500.2800	1.5467	1.5003	0
20/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1116.9500	1162.5600	1.1170	1.1626	0
20/11/2023	R202 On 01-February-24			Bond Future	260.1436	260.3648	260.1436	260.3648	5,070
20/11/2023	R202 On 02-May-24			Bond Future	265.9523	266.1783	265.9523	266.1783	0
20/11/2023	R202 On 01-August-24			Bond Future	266.7598	266.9903	266.7598	266.9903	0
20/11/2023	R202 On 07-November-24			Bond Future	273.2390	273.4747	273.2390	273.4747	0
20/11/2023	R202 On 06-February-25			Bond Future	273.8294	274.0647	273.8294	274.0647	0
20/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	7039.4000	7274.6600	7.0394	7.2747	0
20/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	R209 On 01-February-24			Bond Future	11.7635	11.8007	67.0058	66.8304	14,493
20/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2687.7900	2606.4900	2.6878	2.6065	0
20/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1030.6200	1124.7200	1.0306	1.1247	0
20/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2718.7700	2636.7300	2.7188	2.6367	0
20/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1015.9600	1109.3200	1.0160	1.1093	0
20/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2749.8800	2667.0900	2.7499	2.6671	0
20/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1001.4900	1094.1000	1.0015	1.0941	0
20/11/2023	R209 On 02-May-24			Bond Future	11.8581	11.8966	65.3327	65.1534	0
20/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1090.7700	1055.3200	1.0908	1.0553	0
20/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4414.2400	4558.0900	4.4142	4.5581	0
20/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1106.1100	1070.2200	1.1061	1.0702	0
20/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4379.6200	4523.0300	4.3796	4.5230	0
20/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1121.7300	1085.4100	1.1217	1.0854	0
20/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4345.3400	4488.3200	4.3453	4.4883	0
20/11/2023	R209 On 01-August-24			Bond Future	11.9582	11.9982	66.7683	66.5849	0
20/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2686.3200	2616.9800	2.6863	2.6170	0
20/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3513.1500	3627.2200	3.5132	3.6272	0
20/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2709.3800	2639.6100	2.7094	2.6396	0
20/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3489.4400	3603.0800	3.4894	3.6031	0
20/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2732.5200	2662.3300	2.7325	2.6623	0
20/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3465.8500	3579.0700	3.4659	3.5791	0
20/11/2023	R209 On 07-November-24			Bond Future	12.0679	12.1095	65.2154	65.0275	5,128
20/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3925.6200	3837.1300	3.9256	3.8371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3286.8400	3386.2900	3.2868	3.3863	0
20/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3950.5300	3861.6700	3.9505	3.8617	0
20/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3267.1200	3366.2000	3.2671	3.3662	0
20/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3975.5000	3886.2700	3.9755	3.8863	0
20/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3247.5100	3346.2200	3.2475	3.3462	0
20/11/2023	R209 On 06-February-25			Bond Future	12.1949	12.2382	66.5858	66.3935	0
20/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4432.4100	4335.9100	4.4324	4.3359	0
20/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3354.6000	3450.3700	3.3546	3.4504	0
20/11/2023	R210 On 01-February-24			Bond Future	231.7985	231.8515	231.7985	231.8515	501
20/11/2023	R210 On 02-May-24			Bond Future	233.7156	233.7695	233.7156	233.7695	0
20/11/2023	R210 On 01-August-24			Bond Future	238.9072	238.9616	238.9072	238.9616	0
20/11/2023	R210 On 07-November-24			Bond Future	241.3655	241.4195	241.3655	241.4195	0
20/11/2023	R210 On 06-February-25			Bond Future	246.5050	246.5590	246.5050	246.5590	0
20/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6895.0000	6949.0300	6.8950	6.9490	0
20/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2023	R213 On 01-February-24			Bond Future	10.6572	10.6946	85.2343	85.0732	29,384
20/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4634.8300	4515.7700	4.6348	4.5158	0
20/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	292.1300	334.1300	0.2921	0.3341	0
20/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4670.3500	4550.8200	4.6704	4.5508	0
20/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	287.4200	328.9500	0.2874	0.3290	0
20/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4705.9100	4585.9100	4.7059	4.5859	0
20/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	282.7800	323.8400	0.2828	0.3238	0
20/11/2023	R213 On 02-May-24			Bond Future	10.7342	10.7734	83.5582	83.3936	0
20/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1352.0400	1309.8600	1.3520	1.3099	0
20/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3287.7800	3410.2400	3.2878	3.4102	0
20/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1368.5000	1325.8800	1.3685	1.3259	0
20/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3261.0100	3383.0300	3.2610	3.3830	0
20/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1385.0900	1342.0300	1.3851	1.3420	0
20/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3234.3900	3355.9700	3.2344	3.3560	0
20/11/2023	R213 On 01-August-24			Bond Future	10.8171	10.8584	85.3947	85.2262	0
20/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2747.1700	2674.9700	2.7472	2.6750	0
20/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2572.1400	2668.4000	2.5721	2.6684	0
20/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2769.3800	2696.7800	2.7694	2.6968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2553.5800	2649.4400	2.5536	2.6494	0
20/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2791.6800	2718.6700	2.7917	2.7187	0
20/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2535.1400	2630.5900	2.5351	2.6306	0
20/11/2023	R213 On 07-November-24			Bond Future	10.9156	10.9591	83.8848	83.7121	15,875
20/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3541.9000	3454.8400	3.5419	3.4548	0
20/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2384.3600	2469.9500	2.3844	2.4700	0
20/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3565.7700	3478.3500	3.5658	3.4784	0
20/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2369.2700	2454.5000	2.3693	2.4545	0
20/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3589.6900	3501.9200	3.5897	3.5019	0
20/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2354.2600	2439.1400	2.3543	2.4391	0
20/11/2023	R213 On 06-February-25			Bond Future	11.0470	11.0931	85.6495	85.4728	0
20/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3855.3000	3765.2600	3.8553	3.7653	0
20/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2702.4200	2789.1000	2.7024	2.7891	0
20/11/2023	R214 On 01-February-24			Bond Future	12.0933	12.1151	62.8325	62.7272	12,860
20/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1880.4000	1860.4900	1.8804	1.8605	0
20/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1654.7900	1740.1600	1.6548	1.7402	0
20/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1907.0100	1886.6700	1.9070	1.8867	0
20/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1633.2200	1718.1600	1.6332	1.7182	0
20/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1933.9200	1913.1300	1.9339	1.9131	0
20/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1612.0000	1696.4900	1.6120	1.6965	0
20/11/2023	R214 On 02-May-24			Bond Future	12.1858	12.2083	60.9158	60.8082	10,172
20/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1088.8300	1076.1400	1.0888	1.0761	0
20/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4729.3900	4824.3200	4.7294	4.8243	0
20/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1104.4500	1091.5400	1.1045	1.0915	0
20/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4692.5700	4787.2800	4.6926	4.7873	0
20/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1120.0700	1106.9400	1.1201	1.1069	0
20/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4655.8100	4750.3000	4.6558	4.7503	0
20/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2425.2000	2394.9700	2.4252	2.3950	10,000
20/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2741.8100	2819.2000	2.7418	2.8192	0
20/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2475.2000	2444.3700	2.4752	2.4444	7,110
20/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2695.3000	2772.0900	2.6953	2.7721	0
20/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4570.4700	4517.9600	4.5705	4.5180	0
20/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1426.6300	1481.7400	1.4266	1.4817	17,110
20/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6699.9900	6631.0100	6.7000	6.6310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	803.7100	842.3500	0.8037	0.8424	17,110
20/11/2023	R214 On 01-August-24			Bond Future	12.2824	12.3057	62.2545	62.1443	0
20/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2944.6300	2909.0000	2.9446	2.9090	0
20/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3528.0000	3602.5000	3.5280	3.6025	0
20/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2968.7700	2932.9000	2.9688	2.9329	0
20/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3504.1400	3578.4000	3.5041	3.5784	0
20/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2993.2100	2957.0900	2.9932	2.9571	0
20/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3480.6400	3554.6500	3.4806	3.5547	0
20/11/2023	R214 On 07-November-24			Bond Future	12.3916	12.4159	60.4424	60.3295	0
20/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4209.2700	4160.6000	4.2093	4.1606	0
20/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3249.0000	3313.2400	3.2490	3.3132	0
20/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4235.3100	4186.4300	4.2353	4.1864	0
20/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3229.5700	3293.6000	3.2296	3.2936	0
20/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4261.6500	4212.5400	4.2617	4.2125	0
20/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3210.4800	3274.2800	3.2105	3.2743	0
20/11/2023	R214 On 06-February-25			Bond Future	12.5179	12.5431	61.7126	61.5971	0
20/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4480.9400	4429.2000	4.4809	4.4292	0
20/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3608.9300	3672.7400	3.6089	3.6727	0
20/11/2023	R248 On 01-February-24			Bond Future	12.2068	12.2286	77.1474	77.0188	246,634
20/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	556.5600	559.0400	0.5566	0.5590	1,000
20/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4948.8400	5079.9700	4.9488	5.0800	0
20/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1940.4500	1921.9000	1.9405	1.9219	0
20/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2336.6100	2446.7100	2.3366	2.4467	0
20/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1970.2700	1951.2100	1.9703	1.9512	0
20/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2306.8600	2416.4500	2.3069	2.4165	0
20/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2000.3200	1980.7500	2.0003	1.9808	0
20/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2277.4200	2386.5000	2.2774	2.3865	0
20/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2444.7100	2417.7800	2.4447	2.4178	100
20/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1897.8000	1999.5200	1.8978	1.9995	0
20/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5581.8200	5510.4800	5.5818	5.5105	0
20/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	624.4400	681.7500	0.6244	0.6818	1,100
20/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6761.3200	6677.5300	6.7613	6.6775	0
20/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	422.0200	466.8800	0.4220	0.4669	1,000
20/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9103.7600	9001.5900	9.1038	9.0016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	194.1200	220.6000	0.1941	0.2206	1,100
20/11/2023	R248 On 02-May-24			Bond Future	12.3032	12.3258	74.4031	74.2716	12,631
20/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1071.4500	1060.3000	1.0715	1.0603	1,500
20/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6684.6900	6805.0700	6.6847	6.8051	0
20/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1172.8800	1160.3500	1.1729	1.1604	0
20/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6390.1400	6509.1400	6.3901	6.5091	0
20/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1190.4300	1177.6700	1.1904	1.1777	0
20/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6342.0300	6460.8000	6.3420	6.4608	0
20/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1207.9800	1194.9800	1.2080	1.1950	0
20/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6294.0200	6412.5500	6.2940	6.4126	0
20/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3557.3800	3515.2400	3.5574	3.5152	1,500
20/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2997.2400	3086.6300	2.9972	3.0866	0
20/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6290.6400	6222.4600	6.2906	6.2225	0
20/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1587.0300	1650.3800	1.5870	1.6504	1,500
20/11/2023	R248 On 01-August-24			Bond Future	12.4039	12.4274	76.0380	75.9035	13,000
20/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3656.8000	3612.7000	3.6568	3.6127	0
20/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4257.5200	4347.9900	4.2575	4.3480	0
20/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3686.6100	3642.2100	3.6866	3.6422	0
20/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4229.1500	4319.3200	4.2292	4.3193	0
20/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3716.2500	3671.5600	3.7163	3.6716	0
20/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4200.6900	4290.5700	4.2007	4.2906	0
20/11/2023	R248 On 07-November-24			Bond Future	12.5177	12.5422	73.4119	73.2739	0
20/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5403.6700	5343.2700	5.4037	5.3433	0
20/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3949.1700	4026.7700	3.9492	4.0268	0
20/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5435.5700	5374.9200	5.4356	5.3749	0
20/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3926.6400	4003.9900	3.9266	4.0040	0
20/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5467.5300	5406.6200	5.4675	5.4066	0
20/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3904.2500	3981.3400	3.9043	3.9813	0
20/11/2023	R248 On 06-February-25			Bond Future	12.6488	12.6744	74.9539	74.8127	0
20/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5073.6100	5013.6300	5.0736	5.0136	0
20/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4736.1000	4817.3500	4.7361	4.8174	0
20/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	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
20/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0