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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
28/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	2025 On 01-February-24			Bond Future	175.1584	175.0834	175.1584	175.0834	12,060
28/11/2023	2025 On 02-May-24			Bond Future	179.0704	178.9938	179.0704	178.9938	0
28/11/2023	2025 On 01-August-24			Bond Future	181.1901	181.1112	181.1901	181.1112	0
28/11/2023	2025 On 07-November-24			Bond Future	185.4996	185.4182	185.4996	185.4182	75
28/11/2023	2029 On 01-February-24			Bond Future	127.6711	127.3902	127.6711	127.3902	7,360
28/11/2023	2029 On 02-May-24			Bond Future	129.1476	128.8605	129.1476	128.8605	0
28/11/2023	2029 On 01-August-24			Bond Future	132.0106	131.7168	132.0106	131.7168	0
28/11/2023	2029 On 07-November-24			Bond Future	133.7396	133.4382	133.7396	133.4382	66
28/11/2023	2029 On 06-February-25			Bond Future	136.5743	136.2659	136.5743	136.2659	0
28/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4174.2800	3865.8500	4.1743	3.8659	0
28/11/2023	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
28/11/2023	2030 On 01-February-24			Bond Future	10.0568	10.1825	91.0466	90.5258	69,466
28/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	428.0700	318.6100	0.4281	0.3186	400
28/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2482.0400	2893.4000	2.4820	2.8934	0
28/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	896.3600	705.6100	0.8964	0.7056	500
28/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1593.8200	1923.8900	1.5938	1.9239	0
28/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	971.9700	770.1400	0.9720	0.7701	1,360
28/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1501.6100	1820.6000	1.5016	1.8206	0
28/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1112.9700	891.6400	1.1130	0.8916	500
28/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1349.8400	1649.3300	1.3498	1.6493	0
28/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1266.2400	1025.4100	1.2662	1.0254	400
28/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1211.5100	1491.5000	1.2115	1.4915	0
28/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1478.2300	1212.7400	1.4782	1.2127	200
28/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1050.2900	1305.6200	1.0503	1.3056	0
28/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2090.8900	1766.3700	2.0909	1.7664	500
28/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	717.8400	914.1400	0.7178	0.9141	0
28/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4062.9400	3626.6700	4.0629	3.6267	0
28/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	242.4000	326.9500	0.2424	0.3270	700
28/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5168.0800	4699.3800	5.1681	4.6994	0
28/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	135.8300	187.9500	0.1358	0.1880	1,360
28/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5312.9100	4840.9300	5.3129	4.8409	0
28/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	125.8500	174.6900	0.1259	0.1747	0
28/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5349.1300	4876.3600	5.3491	4.8764	0
28/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	123.4300	171.4800	0.1234	0.1715	0
28/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5385.4300	4911.8900	5.3854	4.9119	0
28/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	121.1000	168.3800	0.1211	0.1684	0
28/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6774.2700	6278.5200	6.7743	6.2785	0
28/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	58.2500	83.3200	0.0583	0.0833	200
28/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7140.9000	6641.2200	7.1409	6.6412	0
28/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	48.0100	69.1500	0.0480	0.0692	500
28/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7177.5500	6677.5200	7.1776	6.6775	0
28/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	47.0900	67.8800	0.0471	0.0679	500
28/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8055.4600	7548.3800	8.0555	7.5484	0
28/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	29.6200	43.3600	0.0296	0.0434	400
28/11/2023	2030 On 02-May-24			Bond Future	10.1187	10.2513	93.0581	92.5258	19,773

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1162.3000	986.3700	1.1623	0.9864	1,000
28/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3033.3900	3389.7600	3.0334	3.3898	0
28/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1394.0000	1193.1900	1.3940	1.1932	0
28/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2647.9700	2979.4600	2.6480	2.9795	0
28/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1410.7100	1208.2000	1.4107	1.2082	0
28/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2623.7200	2953.5100	2.6237	2.9535	0
28/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1427.7900	1223.5700	1.4278	1.2236	0
28/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2599.8600	2927.9400	2.5999	2.9279	0
28/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2063.4600	1802.2200	2.0635	1.8022	1,000
28/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1897.1700	2168.2300	1.8972	2.1682	0
28/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3181.7100	2845.6300	3.1817	2.8456	500
28/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1189.9000	1386.1200	1.1899	1.3861	0
28/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3735.6400	3371.0100	3.7356	3.3710	1,080
28/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	964.3900	1132.0600	0.9644	1.1321	0
28/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4625.6100	4223.9100	4.6256	4.2239	500
28/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	701.1000	831.7000	0.7011	0.8317	0
28/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7270.5700	6800.3700	7.2706	6.8004	0
28/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	288.5200	350.6200	0.2885	0.3506	1,000
28/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8736.9000	8244.0800	8.7369	8.2441	0
28/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	169.6100	209.0900	0.1696	0.2091	1,080
28/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11300.6000	10782.0900	11.3006	10.7821	0
28/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	48.4500	62.2400	0.0485	0.0622	500
28/11/2023	2030 On 01-August-24			Bond Future	10.1910	10.3315	91.0934	90.5492	0
28/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2789.3700	2499.9100	2.7894	2.4999	0
28/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2096.6800	2351.4200	2.0967	2.3514	0
28/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2811.6600	2520.8500	2.8117	2.5209	0
28/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2080.4800	2333.8700	2.0805	2.3339	0
28/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2834.3400	2542.1700	2.8343	2.5422	0
28/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2064.6800	2316.7100	2.0647	2.3167	0
28/11/2023	2030 On 07-November-24			Bond Future	10.2714	10.4210	93.2356	92.6783	1,652
28/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3696.9900	3367.5300	3.6970	3.3675	0
28/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1965.3000	2193.1400	1.9653	2.1931	0
28/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3720.8100	3390.2200	3.7208	3.3902	0
28/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1952.6100	2179.3200	1.9526	2.1793	0

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28/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3744.6700	3412.9800	3.7447	3.4130	0
28/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1939.9900	2165.6000	1.9400	2.1656	0
28/11/2023	2030 On 06-February-25			Bond Future	10.3794	10.5386	91.1774	90.6080	0
28/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3522.6600	3208.0100	3.5227	3.2080	0
28/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2451.3200	2706.1100	2.4513	2.7061	0
28/11/2023	2032 On 01-February-24			Bond Future	10.9733	11.0932	88.4608	87.8891	86,935
28/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	108.9800	74.6700	0.1090	0.0747	1,200
28/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4885.9400	5423.3200	4.8859	5.4233	0
28/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	669.9200	519.3800	0.6699	0.5194	500
28/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2530.3700	2951.5200	2.5304	2.9515	0
28/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	987.0000	787.9300	0.9870	0.7879	1,200
28/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2015.7800	2388.4000	2.0158	2.3884	0
28/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1029.3700	824.4200	1.0294	0.8244	200
28/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1960.9900	2327.7300	1.9610	2.3277	0
28/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1304.7800	1064.3500	1.3048	1.0644	8,500
28/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1656.3600	1987.6200	1.6564	1.9876	0
28/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1809.9600	1514.5700	1.8100	1.5146	500
28/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1253.4600	1529.7600	1.2535	1.5298	0
28/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2552.5200	2193.7800	2.5525	2.1938	0
28/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	866.7400	1079.6900	0.8667	1.0797	17,000
28/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3313.2100	2904.9800	3.3132	2.9050	0
28/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	609.3900	772.8500	0.6094	0.7729	8,500
28/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4054.4500	3609.1300	4.0545	3.6091	0
28/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	439.1100	565.4800	0.4391	0.5655	200
28/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4360.7600	3902.6400	4.3608	3.9026	0
28/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	384.4900	498.0600	0.3845	0.4981	0
28/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4399.4600	3939.8300	4.3995	3.9398	0
28/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	378.2200	490.2800	0.3782	0.4903	0
28/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4438.1400	3977.0100	4.4381	3.9770	0
28/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	371.9600	482.5200	0.3720	0.4825	0
28/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5025.8600	4544.1700	5.0259	4.5442	0
28/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	289.4900	379.4900	0.2895	0.3795	0
28/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7040.4800	6512.0900	7.0405	6.5121	0
28/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	121.7300	165.0300	0.1217	0.1650	200

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28/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7529.7500	6994.1700	7.5298	6.9942	0
28/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	98.7900	134.9000	0.0988	0.1349	1,200
28/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7978.2000	7437.0500	7.9782	7.4371	0
28/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	81.5800	112.1200	0.0816	0.1121	500
28/11/2023	2032 On 02-May-24			Bond Future	11.0626	11.1881	86.2531	85.6688	60,260
28/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1066.4500	908.3800	1.0665	0.9084	1,000
28/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4435.0300	4861.2800	4.4350	4.8613	0
28/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1345.8200	1157.8300	1.3458	1.1578	0
28/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3835.2500	4231.5800	3.8353	4.2316	0
28/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1362.5600	1172.8500	1.3626	1.1729	0
28/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3803.4700	4198.0800	3.8035	4.1981	0
28/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1379.4300	1188.0100	1.3794	1.1880	0
28/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3771.8700	4164.7700	3.7719	4.1648	0
28/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1396.4400	1203.2900	1.3964	1.2033	500
28/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3740.4300	4131.6000	3.7404	4.1316	0
28/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1431.0600	1234.4500	1.4311	1.2345	500
28/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3678.2700	4065.9800	3.6783	4.0660	0
28/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1537.7500	1330.6700	1.5378	1.3307	1,550
28/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3495.4400	3872.6800	3.4954	3.8727	0
28/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1956.8300	1712.0700	1.9568	1.7121	1,000
28/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2910.8800	3250.4400	2.9109	3.2504	0
28/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2494.7700	2208.3800	2.4948	2.2084	500
28/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2366.6300	2664.5600	2.3666	2.6646	0
28/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2805.0800	2497.4800	2.8051	2.4975	0
28/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2119.3000	2396.0200	2.1193	2.3960	500
28/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3191.1700	2859.5800	3.1912	2.8596	1,550
28/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1860.7700	2113.5000	1.8608	2.1135	0
28/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4603.8300	4201.9500	4.6038	4.2020	0
28/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1199.7500	1382.1900	1.1998	1.3822	500
28/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8467.7600	7958.8000	8.4678	7.9588	0
28/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	409.7700	485.1300	0.4098	0.4851	1,000
28/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9507.4000	8982.2500	9.5074	8.9823	0
28/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	310.1200	369.2900	0.3101	0.3693	500
28/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10131.1400	9596.7500	10.1311	9.5968	0

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28/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	252.9200	302.8500	0.2529	0.3029	1,550
28/11/2023	2032 On 01-August-24			Bond Future	11.1607	11.2922	88.1444	87.5471	0
28/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2899.6500	2610.9400	2.8997	2.6109	0
28/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3039.6600	3348.2700	3.0397	3.3483	0
28/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2924.0500	2633.8700	2.9241	2.6339	0
28/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3018.3500	3325.4900	3.0184	3.3255	0
28/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2948.2600	2656.6100	2.9483	2.6566	0
28/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2996.8800	3302.5500	2.9969	3.3026	0
28/11/2023	2032 On 07-November-24			Bond Future	11.2781	11.4166	86.0502	85.4385	1,345
28/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3625.9800	3296.9100	3.6260	3.2969	0
28/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2779.9500	3062.5400	2.7800	3.0625	0
28/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3651.9200	3321.5300	3.6519	3.3215	0
28/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2762.1000	3043.3700	2.7621	3.0434	0
28/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3677.6100	3345.8900	3.6776	3.3459	0
28/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2744.0400	3023.9800	2.7440	3.0240	0
28/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4076.0100	3724.8400	4.0760	3.7248	1,615
28/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2489.5700	2750.0600	2.4896	2.7501	0
28/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9419.7800	8910.5600	9.4198	8.9106	0
28/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	795.0100	897.4500	0.7950	0.8975	1,615
28/11/2023	2032 On 06-February-25			Bond Future	11.4151	11.5607	87.8495	87.2246	0
28/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4202.9800	3854.0800	4.2030	3.8541	0
28/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2901.2400	3177.2500	2.9012	3.1773	0
28/11/2023	2033 On 01-February-24			Bond Future	121.5831	121.9831	121.5831	121.9831	8,079
28/11/2023	2033 On 02-May-24			Bond Future	122.8272	123.2361	122.8272	123.2361	0
28/11/2023	2033 On 01-August-24			Bond Future	125.5501	125.9679	125.5501	125.9679	0
28/11/2023	2033 On 07-November-24			Bond Future	127.0273	127.4543	127.0273	127.4543	0
28/11/2023	2033 On 06-February-25			Bond Future	129.7198	130.1553	129.7198	130.1553	0
28/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4779.7900	5215.3300	4.7798	5.2153	0
28/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	2037 On 01-February-24			Bond Future	12.0213	12.1512	77.2785	76.5844	137,500
28/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2033.4500	1690.8500	2.0335	1.6909	2,500
28/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1665.0400	2016.5800	1.6650	2.0166	0
28/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2741.7800	2331.6500	2.7418	2.3317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1211.4300	1495.4400	1.2114	1.4954	0
28/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2776.1000	2363.0500	2.7761	2.3631	0
28/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1193.5500	1474.6400	1.1936	1.4746	0
28/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2810.5900	2394.6400	2.8106	2.3946	0
28/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1175.8900	1454.0800	1.1759	1.4541	0
28/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5128.1100	4571.2900	5.1281	4.5713	0
28/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	458.8800	596.2000	0.4589	0.5962	2,500
28/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9421.5500	8760.2200	9.4216	8.7602	0
28/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	82.6800	115.4900	0.0827	0.1155	2,500
28/11/2023	2037 On 02-May-24			Bond Future	12.1305	12.2655	78.9859	78.2765	0
28/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1204.7000	1011.8900	1.2047	1.0119	0
28/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5045.1000	5561.6900	5.0451	5.5617	0
28/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1221.9800	1027.1300	1.2220	1.0271	0
28/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5005.6300	5520.1800	5.0056	5.5202	0
28/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1239.4100	1042.5100	1.2394	1.0425	0
28/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4966.3600	5478.8600	4.9664	5.4789	0
28/11/2023	2037 On 01-August-24			Bond Future	12.2499	12.3904	76.4620	75.7368	0
28/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3112.8500	2780.0600	3.1129	2.7801	0
28/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3950.2800	4342.6900	3.9503	4.3427	0
28/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3139.1100	2804.5700	3.1391	2.8046	0
28/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3923.7700	4314.4300	3.9238	4.3144	0
28/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3165.4800	2829.1800	3.1655	2.8292	1,383
28/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3897.4200	4286.3200	3.8974	4.2863	0
28/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6466.6000	5968.9100	6.4666	5.9689	0
28/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1894.4700	2121.9800	1.8945	2.1220	1,383
28/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8777.8200	8210.4800	8.7778	8.2105	0
28/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1214.2500	1372.1100	1.2143	1.3721	1,383
28/11/2023	2037 On 07-November-24			Bond Future	12.3789	12.5255	78.2593	77.5168	9,101
28/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4716.3300	4314.4400	4.7163	4.3144	0
28/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3750.3400	4090.9400	3.7503	4.0909	0
28/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4744.8700	4341.5800	4.7449	4.3416	0
28/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3728.8300	4068.0300	3.7288	4.0680	0
28/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4773.7700	4369.0800	4.7738	4.3691	0
28/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3707.7200	4045.5200	3.7077	4.0455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2037 On 06-February-25			Bond Future	12.5224	12.6752	75.6355	74.8770	0
28/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5175.3000	4757.2900	5.1753	4.7573	0
28/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4000.5200	4340.9600	4.0005	4.3410	0
28/11/2023	2038 On 01-February-24			Bond Future	130.1661	130.0925	130.1661	130.0925	3,549
28/11/2023	2038 On 02-May-24			Bond Future	133.0733	132.9981	133.0733	132.9981	1,706
28/11/2023	2038 On 01-August-24			Bond Future	133.9418	133.8645	133.9418	133.8645	0
28/11/2023	2038 On 07-November-24			Bond Future	137.1269	137.0472	137.1269	137.0472	0
28/11/2023	2038 On 06-February-25			Bond Future	137.9011	137.8187	137.9011	137.8187	0
28/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	2671.0700	2588.7100	2.6711	2.5887	0
28/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	2040 On 01-February-24			Bond Future	12.2425	12.3930	77.6228	76.7720	128,194
28/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2128.8700	1714.4400	2.1289	1.7144	0
28/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1802.2300	2238.5600	1.8022	2.2386	0
28/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2224.3500	1798.2500	2.2244	1.7983	0
28/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1728.0300	2152.6900	1.7280	2.1527	0
28/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2256.7000	1826.7400	2.2567	1.8267	0
28/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1703.9500	2124.7500	1.7040	2.1248	0
28/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2289.1400	1855.3200	2.2891	1.8553	0
28/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1680.0200	2096.9600	1.6800	2.0970	0
28/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4350.8500	3732.5400	4.3509	3.7325	0
28/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	738.7300	971.1800	0.7387	0.9712	0
28/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8759.2800	7969.6600	8.7593	7.9697	0
28/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	143.1900	204.3300	0.1432	0.2043	0
28/11/2023	2040 On 02-May-24			Bond Future	12.3532	12.5094	79.3378	78.4682	0
28/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1194.1100	970.9800	1.1941	0.9710	0
28/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5611.3800	6257.8300	5.6114	6.2578	0
28/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211.8000	986.2000	1.2118	0.9862	0
28/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5567.8800	6211.8600	5.5679	6.2119	0
28/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1229.6500	1001.5700	1.2297	1.0016	0
28/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5524.6200	6166.1200	5.5246	6.1661	0
28/11/2023	2040 On 01-August-24			Bond Future	12.4737	12.6362	76.5713	75.6824	0
28/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3345.9000	2936.2200	3.3459	2.9362	0
28/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4201.5300	4680.6700	4.2015	4.6807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3374.1600	2962.3400	3.3742	2.9623	0
28/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4173.6600	4650.6600	4.1737	4.6507	0
28/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3402.2700	2988.3100	3.4023	2.9883	0
28/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4145.7100	4620.5700	4.1457	4.6206	0
28/11/2023	2040 On 07-November-24			Bond Future	12.6033	12.7726	78.3708	77.4608	8,625
28/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5023.2500	4522.1600	5.0233	4.5222	0
28/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3756.0200	4164.9300	3.7560	4.1649	0
28/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5054.2400	4551.4100	5.0542	4.5514	0
28/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3734.2000	4141.3700	3.7342	4.1414	0
28/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5085.3000	4580.7400	5.0853	4.5807	0
28/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3712.5100	4117.9500	3.7125	4.1180	0
28/11/2023	2040 On 06-February-25			Bond Future	12.7461	12.9225	75.4983	74.5688	0
28/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5297.8600	4790.2300	5.2979	4.7902	0
28/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4224.9400	4646.8000	4.2249	4.6468	0
28/11/2023	2044 On 01-February-24			Bond Future	12.3097	12.4497	73.8796	73.0823	101,535
28/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1859.1800	1505.0300	1.8592	1.5050	0
28/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2087.7100	2530.8400	2.0877	2.5308	0
28/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1888.8300	1530.9700	1.8888	1.5310	0
28/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2059.6500	2499.0700	2.0597	2.4991	0
28/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1918.5800	1557.0300	1.9186	1.5570	0
28/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2031.7700	2467.5000	2.0318	2.4675	0
28/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4511.6400	3924.4200	4.5116	3.9244	0
28/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	718.1500	928.2100	0.7182	0.9282	15,000
28/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5572.4500	4930.0500	5.5725	4.9301	0
28/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	485.8800	640.7600	0.4859	0.6408	5,000
28/11/2023	2044 On 02-May-24			Bond Future	12.4162	12.5615	75.5119	74.6971	27
28/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1186.5500	979.2000	1.1866	0.9792	0
28/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5747.5100	6354.9600	5.7475	6.3550	0
28/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1204.1800	994.5200	1.2042	0.9945	0
28/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5702.6200	6307.7600	5.7026	6.3078	0
28/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1221.9800	1010.0000	1.2220	1.0100	0
28/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5657.9800	6260.8000	5.6580	6.2608	0
28/11/2023	2044 On 01-August-24			Bond Future	12.5319	12.6829	72.7866	71.9537	0
28/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3121.8400	2755.6900	3.1218	2.7557	0

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28/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4547.1500	5013.9200	4.5472	5.0139	0
28/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3149.0900	2780.9100	3.1491	2.7809	0
28/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4516.9300	4981.6700	4.5169	4.9817	0
28/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3176.4600	2806.2400	3.1765	2.8062	0
28/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4486.8900	4949.5900	4.4869	4.9496	0
28/11/2023	2044 On 07-November-24			Bond Future	12.6558	12.8131	74.4972	73.6444	0
28/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5114.6600	4641.9600	5.1147	4.6420	0
28/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3797.6700	4177.6900	3.7977	4.1777	0
28/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5145.5600	4671.2500	5.1456	4.6713	0
28/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3775.5000	4153.9100	3.7755	4.1539	0
28/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5176.8100	4700.8800	5.1768	4.7009	0
28/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3753.7500	4130.5400	3.7538	4.1305	0
28/11/2023	2044 On 06-February-25			Bond Future	12.7917	12.9554	71.6688	70.7978	0
28/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5449.3400	4967.6400	5.4493	4.9676	0
28/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4239.6100	4628.9500	4.2396	4.6290	0
28/11/2023	2046 On 01-February-24			Bond Future	114.4299	113.9048	114.4299	113.9048	11,904
28/11/2023	2046 On 02-May-24			Bond Future	114.8252	114.2883	114.8252	114.2883	4,626
28/11/2023	2046 On 01-August-24			Bond Future	117.3704	116.8213	117.3704	116.8213	0
28/11/2023	2046 On 07-November-24			Bond Future	117.9444	117.3814	117.9444	117.3814	0
28/11/2023	2046 On 06-February-25			Bond Future	120.4423	119.8671	120.4423	119.8671	0
28/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	6432.3000	5857.0500	6.4323	5.8571	0
28/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	2050 On 01-February-24			Bond Future	113.8292	113.5365	113.8292	113.5365	10,813
28/11/2023	2050 On 02-May-24			Bond Future	116.3714	116.0724	116.3714	116.0724	3,316
28/11/2023	2050 On 01-August-24			Bond Future	116.6328	116.3266	116.6328	116.3266	0
28/11/2023	2050 On 07-November-24			Bond Future	119.4062	119.0923	119.4062	119.0923	0
28/11/2023	2050 On 06-February-25			Bond Future	119.5602	119.2386	119.5602	119.2386	0
28/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3960.1700	3638.5700	3.9602	3.6386	0
28/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	AL37 On 01-February-24			Index Future	938.4730	935.1220	938.4730	935.1220	0
28/11/2023	AL37 On 02-May-24			Index Future	959.2050	955.7810	959.2050	955.7810	0
28/11/2023	AL37 On 01-August-24			Index Future	980.2560	976.7530	980.2560	976.7530	0
28/11/2023	AL37 On 07-November-24			Index Future	1003.3520	999.7650	1003.3520	999.7650	0
28/11/2023	AL37 On 06-February-25			Index Future	1024.4370	1020.7700	1024.4370	1,020.7700	0
28/11/2023	AL7T On 01-February-24			Index Future	1075.4150	1067.7160	1075.4150	1,067.7160	0
28/11/2023	AL7T On 02-May-24			Index Future	1099.1730	1091.3040	1099.1730	1,091.3040	0
28/11/2023	AL7T On 01-August-24			Index Future	1123.2940	1115.2510	1123.2940	1,115.2510	0
28/11/2023	AL7T On 07-November-24			Index Future	1149.7620	1141.5260	1149.7620	1,141.5260	0
28/11/2023	AL7T On 06-February-25			Index Future	1173.9230	1165.5090	1173.9230	1,165.5090	0
28/11/2023	ALBI On 01-February-24			Index Future	938.8900	932.1300	938.8900	932.1300	100
28/11/2023	ALBI On 02-May-24			Index Future	959.6320	952.7220	959.6320	952.7220	0
28/11/2023	ALBI On 01-August-24			Index Future	980.6910	973.6280	980.6910	973.6280	0
28/11/2023	ALBI On 07-November-24			Index Future	1003.7990	996.5660	1003.7990	996.5660	0
28/11/2023	ALBI On 06-February-25			Index Future	1024.8920	1017.5040	1024.8920	1,017.5040	0
28/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	ES33 On 01-February-24			Bond Future	12.5109	12.6520	75.3825	74.7617	0
28/11/2023	ES33 On 02-May-24			Bond Future	12.6499	12.7970	73.2674	72.6327	0
28/11/2023	ES33 On 01-August-24			Bond Future	12.7981	12.9518	74.8908	74.2419	0
28/11/2023	ES33 On 07-November-24			Bond Future	12.9752	13.1366	72.8670	72.2024	0
28/11/2023	ES33 On 06-February-25			Bond Future	13.1720	13.3412	74.4059	73.7269	0
28/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	674.2700	0.0000	0.6743	0.0000	0
28/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	4.7400	0.0000	0.0047	0
28/11/2023	ES42 On 01-February-24			Bond Future	12.9812	13.1268	71.3540	70.6133	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	ES42 On 02-May-24			Bond Future	13.1125	13.2640	68.6851	67.9279	0
28/11/2023	ES42 On 01-August-24			Bond Future	13.2490	13.4065	70.2064	69.4322	0
28/11/2023	ES42 On 07-November-24			Bond Future	13.4079	13.5726	67.6057	66.8129	0
28/11/2023	ES42 On 06-February-25			Bond Future	13.5752	13.7470	69.0305	68.2204	0
28/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	636.9800	0.0000	0.6370	0.0000	0
28/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	173.0600	0.0000	0.1731	0
28/11/2023	GOVI On 01-February-24			GOVI	925.3760	918.7550	925.3760	918.7550	711
28/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	453960.0000	387750.0000	45.3960	38.7750	0
28/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	453860.0000	387650.0000	45.3860	38.7650	0
28/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	453760.0000	387550.0000	45.3760	38.7550	0
28/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 02-May-24			GOVI	945.8190	939.0520	945.8190	939.0520	0
28/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	51510.0000	119180.0000	5.1510	11.9180	0
28/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	51610.0000	119280.0000	5.1610	11.9280	0
28/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	51710.0000	119380.0000	5.1710	11.9380	0
28/11/2023	GOVI On 01-August-24			GOVI	966.5760	959.6580	966.5760	959.6580	0
28/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	232060.0000	162880.0000	23.2060	16.2880	0
28/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	231960.0000	162780.0000	23.1960	16.2780	0
28/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	231860.0000	162680.0000	23.1860	16.2680	0
28/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 07-November-24			GOVI	989.3510	982.2670	989.3510	982.2670	0
28/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	405710.0000	334870.0000	40.5710	33.4870	0
28/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	405610.0000	334770.0000	40.5610	33.4770	0
28/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	405510.0000	334670.0000	40.5510	33.4670	0
28/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	GOVI On 06-February-25			GOVI	1010.1410	1002.9040	1010.1410	1,002.9040	0
28/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	381410.0000	309040.0000	38.1410	30.9040	0
28/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/11/2023	IGOV On 01-February-24			Index Future	342.9150	342.5640	342.9150	342.5640	606
28/11/2023	IGOV On 02-May-24			Index Future	350.5730	350.2150	350.5730	350.2150	16
28/11/2023	IGOV On 01-August-24			Index Future	358.3480	357.9810	358.3480	357.9810	0
28/11/2023	IGOV On 07-November-24			Index Future	366.8760	366.5000	366.8760	366.5000	0
28/11/2023	IGOV On 06-February-25			Index Future	374.6630	374.2770	374.6630	374.2770	0
28/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
28/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3500	8.3530	91.6500	91.6470	0
28/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3400	8.3430	91.6600	91.6570	0
28/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3000	8.3330	91.7000	91.6670	0
28/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2800	8.3230	91.7200	91.6770	0
28/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2000	8.2630	91.8000	91.7370	0
28/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1700	8.2230	91.8300	91.7770	0
28/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0700	8.1430	91.9300	91.8570	0
28/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.9830	92.1600	92.0170	0
28/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5600	7.7230	92.4400	92.2770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4200	7.5920	92.5800	92.4080	0
28/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3300	7.5030	92.6700	92.4970	0
28/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3000	7.4930	92.7000	92.5070	0
28/11/2023	R035 On 01-February-24			Bond Future	11.6931	11.8335	86.6414	85.8929	68,446
28/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	142.4800	96.2000	0.1425	0.0962	400
28/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6186.9100	6889.1400	6.1869	6.8891	0
28/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	575.1800	425.2400	0.5752	0.4252	400
28/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3729.3100	4327.8800	3.7293	4.3279	0
28/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3412.9200	2910.0400	3.4129	2.9100	0
28/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	858.7000	1104.3300	0.8587	1.1043	0
28/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3450.6700	2944.9600	3.4507	2.9450	0
28/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	845.1600	1087.9600	0.8452	1.0880	0
28/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3488.5600	2980.0200	3.4886	2.9800	0
28/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	831.8200	1071.7900	0.8318	1.0718	0
28/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8852.7800	8145.1400	8.8528	8.1451	0
28/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	94.1200	134.9900	0.0941	0.1350	400
28/11/2023	R035 On 02-May-24			Bond Future	11.7940	11.9402	84.0438	83.2788	105,087
28/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1370.3500	1142.0000	1.3704	1.1420	0
28/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4638.9400	5175.5600	4.6389	5.1756	0
28/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1388.9200	1158.3100	1.3889	1.1583	0
28/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4601.9400	5136.3000	4.6019	5.1363	0
28/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1407.6400	1174.7800	1.4076	1.1748	0
28/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4565.1500	5097.2600	4.5652	5.0973	0
28/11/2023	R035 On 01-August-24			Bond Future	11.9017	12.0541	85.8868	85.1049	0
28/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3144.8500	2780.4300	3.1449	2.7804	0
28/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3725.0600	4142.6100	3.7251	4.1426	0
28/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3171.6600	2805.3200	3.1717	2.8053	0
28/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3699.7100	4115.3400	3.6997	4.1153	0
28/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3198.2900	2830.0400	3.1983	2.8300	0
28/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3674.2200	4087.9400	3.6742	4.0879	0
28/11/2023	R035 On 07-November-24			Bond Future	12.0333	12.1927	83.3910	82.5903	19,584
28/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4175.7700	3752.9700	4.1758	3.7530	0
28/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3488.3400	3866.2200	3.4883	3.8662	0
28/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4204.2800	3779.8200	4.2043	3.7798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3466.8900	3843.1100	3.4669	3.8431	0
28/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4232.8800	3806.7500	4.2329	3.8068	0
28/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3445.5700	3820.1200	3.4456	3.8201	0
28/11/2023	R035 On 06-February-25			Bond Future	12.1824	12.3491	85.1351	84.3172	0
28/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4685.4900	4239.1200	4.6855	4.2391	0
28/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3571.5400	3943.0500	3.5715	3.9431	0
28/11/2023	R053 On 01-February-24			Bond Future	12.2367	12.3819	99.2189	98.1320	0
28/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5915.5100	5122.5900	5.9155	5.1226	0
28/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	993.4200	1287.4400	0.9934	1.2874	0
28/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5969.3800	5173.1300	5.9694	5.1731	0
28/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	978.7700	1269.4600	0.9788	1.2695	0
28/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6023.2300	5223.6800	6.0232	5.2237	0
28/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	964.1900	1251.5800	0.9642	1.2516	0
28/11/2023	R053 On 02-May-24			Bond Future	12.3385	12.4893	95.5463	94.4353	5,189
28/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7090.3500	6350.5100	7.0904	6.3505	0
28/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2255.4300	2626.5200	2.2554	2.6265	0
28/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7138.5400	6396.2400	7.1385	6.3962	0
28/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2236.1000	2604.7300	2.2361	2.6047	0
28/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7187.0200	6442.2700	7.1870	6.4423	0
28/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2217.1600	2583.3400	2.2172	2.5833	0
28/11/2023	R053 On 01-August-24			Bond Future	12.4458	12.6025	97.6409	96.5054	0
28/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8048.7100	7320.5600	8.0487	7.3206	0
28/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3271.9300	3679.3400	3.2719	3.6793	0
28/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8094.2000	7363.9900	8.0942	7.3640	0
28/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3250.9600	3656.3100	3.2510	3.6563	0
28/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8139.7300	7407.4800	8.1397	7.4075	0
28/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3230.1300	3633.4400	3.2301	3.6334	0
28/11/2023	R053 On 07-November-24			Bond Future	12.5694	12.7329	94.0643	92.9018	0
28/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6824.9200	6184.8100	6.8249	6.1848	0
28/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5262.8200	5785.2700	5.2628	5.7853	0
28/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6865.4600	6223.2100	6.8655	6.2232	0
28/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5233.7100	5754.0200	5.2337	5.7540	0
28/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6906.0700	6261.6900	6.9061	6.2617	0
28/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5204.7600	5722.9400	5.2048	5.7229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R053 On 06-February-25			Bond Future	12.7023	12.8727	96.0286	94.8413	0
28/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7287.4500	6630.1800	7.2875	6.6302	0
28/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5639.1100	6169.2100	5.6391	6.1692	0
28/11/2023	R186 On 01-February-24			Bond Future	8.8010	8.8871	105.5567	105.3368	76,937
28/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1914.5800	1736.0300	1.9146	1.7360	0
28/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	145.8200	187.1200	0.1458	0.1871	0
28/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1936.3900	1757.1000	1.9364	1.7571	0
28/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	142.6000	183.1600	0.1426	0.1832	0
28/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1958.3600	1778.3600	1.9584	1.7784	0
28/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	139.5500	179.4000	0.1396	0.1794	0
28/11/2023	R186 On 02-May-24			Bond Future	8.7810	8.8764	107.8888	107.6641	10,568
28/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	238.8500	199.1600	0.2389	0.1992	0
28/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2125.3700	2310.3400	2.1254	2.3103	0
28/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	242.9400	202.6700	0.2429	0.2027	0
28/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2105.3400	2289.7300	2.1053	2.2897	0
28/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	248.2900	207.3400	0.2483	0.2073	0
28/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2086.5700	2270.2800	2.0866	2.2703	0
28/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2534.1100	2361.2400	2.5341	2.3612	2,030
28/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	326.7000	378.4900	0.3267	0.3785	0
28/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3881.5100	3683.5200	3.8815	3.6835	0
28/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	151.5000	178.1700	0.1515	0.1782	2,030
28/11/2023	R186 On 01-August-24			Bond Future	8.7649	8.8718	104.9464	104.7166	0
28/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1018.7600	914.6600	1.0188	0.9147	0
28/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1201.8100	1327.5600	1.2018	1.3276	0
28/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1030.6200	925.8100	1.0306	0.9258	0
28/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1192.0900	1317.1300	1.1921	1.3171	0
28/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1042.5500	937.0200	1.0426	0.9370	0
28/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1182.4400	1306.7600	1.1824	1.3068	0
28/11/2023	R186 On 07-November-24			Bond Future	8.7493	8.8716	107.4150	107.1794	48,602
28/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1696.4300	1561.4600	1.6964	1.5615	0
28/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	965.3700	1066.0200	0.9654	1.0660	0
28/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1709.6100	1574.1300	1.7096	1.5741	0
28/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	959.4400	1059.5800	0.9594	1.0596	0
28/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1722.4200	1586.4200	1.7224	1.5864	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	953.1500	1052.7700	0.9532	1.0528	0
28/11/2023	R186 On 06-February-25			Bond Future	8.7908	8.9317	104.3480	104.1069	0
28/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1491.6900	1362.5000	1.4917	1.3625	0
28/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1082.8000	1194.6700	1.0828	1.1947	0
28/11/2023	R202 On 01-February-24			Bond Future	257.8292	257.8334	257.8292	257.8334	5,070
28/11/2023	R202 On 02-May-24			Bond Future	263.5874	263.5918	263.5874	263.5918	0
28/11/2023	R202 On 01-August-24			Bond Future	264.3066	264.3102	264.3066	264.3102	0
28/11/2023	R202 On 07-November-24			Bond Future	270.5927	270.5954	270.5927	270.5954	6
28/11/2023	R202 On 06-February-25			Bond Future	271.0709	271.0717	271.0709	271.0717	0
28/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	4280.8500	4281.6700	4.2809	4.2817	0
28/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	R209 On 01-February-24			Bond Future	11.7769	11.9167	66.9425	66.2865	14,324
28/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2550.4000	2147.0300	2.5504	2.1470	0
28/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	956.5100	1209.1100	0.9565	1.2091	0
28/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2581.5600	2175.4700	2.5816	2.1755	0
28/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	942.0300	1191.9100	0.9420	1.1919	0
28/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2612.8600	2204.0700	2.6129	2.2041	0
28/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	927.7500	1174.9300	0.9278	1.1749	0
28/11/2023	R209 On 02-May-24			Bond Future	11.8719	12.0168	65.2684	64.5980	0
28/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1026.1100	846.2800	1.0261	0.8463	0
28/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4413.8800	4904.5200	4.4139	4.9045	0
28/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1041.0100	859.2400	1.0410	0.8592	0
28/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4378.8200	4867.5200	4.3788	4.8675	0
28/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1056.2000	872.4700	1.0562	0.8725	0
28/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4344.1100	4830.8500	4.3441	4.8309	0
28/11/2023	R209 On 01-August-24			Bond Future	11.9732	12.1235	66.6996	66.0143	0
28/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2613.8400	2306.1000	2.6138	2.3061	0
28/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3509.4100	3886.9700	3.5094	3.8870	0
28/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2636.6700	2327.2300	2.6367	2.3272	0
28/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3485.4700	3861.3300	3.4855	3.8613	0
28/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2659.6000	2348.4600	2.6596	2.3485	0
28/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3461.6700	3835.8300	3.4617	3.8358	0
28/11/2023	R209 On 07-November-24			Bond Future	12.0909	12.2475	65.1113	64.4096	5,128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3816.6200	3445.9600	3.8166	3.4460	0
28/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3282.0000	3612.9900	3.2820	3.6130	0
28/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3841.5900	3469.5100	3.8416	3.4695	0
28/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3262.3400	3591.9100	3.2623	3.5919	0
28/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3866.3600	3492.8800	3.8664	3.4929	0
28/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3242.5300	3570.7000	3.2425	3.5707	0
28/11/2023	R209 On 06-February-25			Bond Future	12.2203	12.3831	66.4727	65.7560	0
28/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4335.9900	3943.2400	4.3360	3.9432	0
28/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3371.2100	3695.1500	3.3712	3.6952	0
28/11/2023	R210 On 01-February-24			Bond Future	231.5837	231.7757	231.5837	231.7757	501
28/11/2023	R210 On 02-May-24			Bond Future	233.4809	233.6771	233.4809	233.6771	0
28/11/2023	R210 On 01-August-24			Bond Future	238.6566	238.8565	238.6566	238.8565	0
28/11/2023	R210 On 07-November-24			Bond Future	240.9717	241.1752	240.9717	241.1752	60
28/11/2023	R210 On 06-February-25			Bond Future	246.0775	246.2842	246.0775	246.2842	0
28/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6467.4700	6674.1900	6.4675	6.6742	0
28/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2023	R213 On 01-February-24			Bond Future	10.6305	10.7455	85.3494	84.8548	29,276
28/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4684.0800	4260.2000	4.6841	4.2602	0
28/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	226.2800	296.9200	0.2263	0.2969	0
28/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4720.4200	4295.5300	4.7204	4.2955	0
28/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	222.3900	292.0200	0.2224	0.2920	0
28/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4756.8000	4330.9100	4.7568	4.3309	0
28/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	218.5700	287.2000	0.2186	0.2872	0
28/11/2023	R213 On 02-May-24			Bond Future	10.7060	10.8266	83.6764	83.1710	0
28/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1335.1200	1159.3000	1.3351	1.1593	0
28/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3152.6700	3482.2700	3.1527	3.4823	0
28/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1351.5500	1174.1900	1.3516	1.1742	0
28/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3125.8700	3453.9300	3.1259	3.4539	0
28/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1368.3200	1189.4100	1.3683	1.1894	0
28/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3099.4300	3425.9400	3.0994	3.4259	0
28/11/2023	R213 On 01-August-24			Bond Future	10.7886	10.9152	85.5116	84.9949	0
28/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2755.8600	2493.8300	2.7559	2.4938	0
28/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2463.9500	2718.6100	2.4640	2.7186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2778.3600	2515.0400	2.7784	2.5150	0
28/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2445.6800	2699.0500	2.4457	2.6991	0
28/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2800.9400	2536.3300	2.8009	2.5363	0
28/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2427.5200	2679.6000	2.4275	2.6796	0
28/11/2023	R213 On 07-November-24			Bond Future	10.8962	11.0300	83.9616	83.4325	15,993
28/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3531.4600	3233.6400	3.5315	3.2336	0
28/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2297.1000	2528.4000	2.2971	2.5284	0
28/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3555.5100	3256.5800	3.5555	3.2566	0
28/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2282.1900	2512.3800	2.2822	2.5124	0
28/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3579.6200	3279.5900	3.5796	3.2796	0
28/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2267.3700	2496.4600	2.2674	2.4965	0
28/11/2023	R213 On 06-February-25			Bond Future	11.0289	11.1701	85.7193	85.1787	0
28/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3767.6400	3464.8300	3.7676	3.4648	0
28/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2544.9300	2782.7700	2.5449	2.7828	0
28/11/2023	R214 On 01-February-24			Bond Future	12.1112	12.2562	62.7459	62.0509	10,978
28/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1682.6900	1352.8000	1.6827	1.3528	0
28/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1543.6900	1908.7300	1.5437	1.9087	0
28/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1708.8300	1375.6400	1.7088	1.3756	0
28/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1521.6500	1883.3900	1.5217	1.8834	0
28/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1735.1700	1398.6900	1.7352	1.3987	0
28/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1499.8600	1858.3100	1.4999	1.8583	0
28/11/2023	R214 On 02-May-24			Bond Future	12.2042	12.3542	60.8277	60.1175	10,172
28/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1019.6000	835.2100	1.0196	0.8352	0
28/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4748.2800	5274.1300	4.7483	5.2741	0
28/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1034.7100	848.2700	1.0347	0.8483	0
28/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4710.9500	5234.7500	4.7110	5.2348	0
28/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1049.8200	861.3500	1.0498	0.8614	0
28/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4673.6800	5195.4500	4.6737	5.1955	0
28/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2328.8400	2000.9900	2.3288	2.0010	10,000
28/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2733.5700	3115.9600	2.7336	3.1160	0
28/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2378.1800	2045.9700	2.3782	2.0460	7,110
28/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2686.4000	3064.4300	2.6864	3.0644	0
28/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4460.2200	3986.5500	4.4602	3.9866	0
28/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1404.5000	1641.0700	1.4045	1.6411	17,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6589.1400	6026.5100	6.5891	6.0265	0
28/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	780.9800	928.5900	0.7810	0.9286	17,110
28/11/2023	R214 On 01-August-24			Bond Future	12.3020	12.4573	62.1616	61.4356	0
28/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2860.1900	2522.7200	2.8602	2.5227	0
28/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3536.3700	3924.9000	3.5364	3.9249	0
28/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2884.0700	2544.8300	2.8841	2.5448	0
28/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3512.2500	3899.0100	3.5123	3.8990	0
28/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2908.2300	2567.2300	2.9082	2.5672	0
28/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3488.4700	3873.4700	3.4885	3.8735	0
28/11/2023	R214 On 07-November-24			Bond Future	12.4187	12.5801	60.3162	59.5729	0
28/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4119.4700	3715.5000	4.1195	3.7155	0
28/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3285.4100	3624.7000	3.2854	3.6247	0
28/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4145.4800	3740.0500	4.1455	3.7401	0
28/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3265.9500	3603.7800	3.2660	3.6038	0
28/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4171.5500	3764.6700	4.1716	3.7647	0
28/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3246.5900	3582.9700	3.2466	3.5830	0
28/11/2023	R214 On 06-February-25			Bond Future	12.5474	12.7149	61.5776	60.8185	0
28/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4397.6800	3987.0500	4.3977	3.9871	0
28/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3660.6700	4009.2100	3.6607	4.0092	0
28/11/2023	R248 On 01-February-24			Bond Future	12.2140	12.3593	77.1045	76.2566	246,184
28/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	465.5500	334.8400	0.4656	0.3348	0
28/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4900.7400	5617.9400	4.9007	5.6179	0
28/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1792.2200	1430.1300	1.7922	1.4301	0
28/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2231.2900	2717.1100	2.2313	2.7171	0
28/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1821.6400	1455.5700	1.8216	1.4556	0
28/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2201.1400	2682.9800	2.2011	2.6830	0
28/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1851.3000	1481.2500	1.8513	1.4813	0
28/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2171.3100	2649.1700	2.1713	2.6492	0
28/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2292.3700	1867.3600	2.2924	1.8674	0
28/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1788.3700	2211.2700	1.7884	2.2113	0
28/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5454.1400	4782.7700	5.4541	4.7828	0
28/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	539.6700	716.2100	0.5397	0.7162	0
28/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6648.7700	5926.2100	6.6488	5.9262	0
28/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	352.3800	477.7300	0.3524	0.4777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9017.3300	8230.9200	9.0173	8.2309	0
28/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	150.6000	212.1000	0.1506	0.2121	0
28/11/2023	R248 On 02-May-24			Bond Future	12.3106	12.4612	74.3598	73.4931	12,631
28/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1007.2500	818.4000	1.0073	0.8184	0
28/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6663.8600	7341.6400	6.6639	7.3416	0
28/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1105.9200	903.0500	1.1059	0.9031	0
28/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6366.5500	7030.3100	6.3666	7.0303	0
28/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1122.9900	917.7400	1.1230	0.9177	0
28/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6317.9600	6979.3400	6.3180	6.9793	0
28/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1140.2300	932.5900	1.1402	0.9326	0
28/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6269.6400	6928.6300	6.2696	6.9286	0
28/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3462.7600	3017.3300	3.4628	3.0173	0
28/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2945.9900	3367.1900	2.9460	3.3672	0
28/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6195.7800	5587.9600	6.1958	5.5880	0
28/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1535.5400	1794.3500	1.5355	1.7944	0
28/11/2023	R248 On 01-August-24			Bond Future	12.4123	12.5685	75.9903	75.1045	13,000
28/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3581.1700	3162.9300	3.5812	3.1629	0
28/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4229.6100	4697.1700	4.2296	4.6972	0
28/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3610.8000	3190.4300	3.6108	3.1904	0
28/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4201.0600	4666.4900	4.2011	4.6665	0
28/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3640.5400	3218.0300	3.6405	3.2180	0
28/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4172.7000	4635.9900	4.1727	4.6360	0
28/11/2023	R248 On 07-November-24			Bond Future	12.5331	12.6959	73.3249	72.4181	0
28/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5323.1800	4819.1700	5.3232	4.8192	0
28/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3955.6600	4358.5000	3.9557	4.3585	0
28/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5354.9100	4849.2000	5.3549	4.8492	0
28/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3932.9600	4334.1000	3.9330	4.3341	0
28/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5386.6900	4879.2900	5.3867	4.8793	0
28/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3910.3900	4309.8400	3.9104	4.3098	0
28/11/2023	R248 On 06-February-25			Bond Future	12.6662	12.8357	74.8578	73.9315	0
28/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5003.2300	4522.0800	5.0032	4.5221	0
28/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4761.8600	5207.0000	4.7619	5.2070	0
28/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0