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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	2025 On 02-November-23			Bond Future	172.7352	172.8852	172.7352	172.8852	1,456
19/10/2023	2025 On 01-February-24			Bond Future	174.7879	174.9413	174.7879	174.9413	9,802
19/10/2023	2025 On 02-May-24			Bond Future	178.7452	178.9019	178.7452	178.9019	0
19/10/2023	2025 On 01-August-24			Bond Future	181.0136	181.1729	181.0136	181.1729	0
19/10/2023	2025 On 07-November-24			Bond Future	185.4135	185.5761	185.4135	185.5761	0
19/10/2023	2029 On 02-November-23			Bond Future	124.8103	124.5995	124.8103	124.5995	1,002
19/10/2023	2029 On 01-February-24			Bond Future	127.5920	127.3766	127.5920	127.3766	2,664
19/10/2023	2029 On 02-May-24			Bond Future	129.1127	128.8922	129.1127	128.8922	0
19/10/2023	2029 On 01-August-24			Bond Future	132.0803	131.8545	132.0803	131.8545	0
19/10/2023	2029 On 07-November-24			Bond Future	133.8883	133.6557	133.8883	133.6557	0
19/10/2023	2030 On 02-November-23			Bond Future	10.8760	10.8167	89.3509	89.5934	17,783

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
19/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5535.2300	5292.7300	5.5352	5.2927	0
19/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	500
19/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	4139.3200	3896.8300	4.1393	3.8968	0
19/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0700	0.2700	0.0001	0.0003	800
19/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3365.7100	3123.4100	3.3657	3.1234	0
19/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	21.3500	40.4800	0.0214	0.0405	500
19/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	2031.6900	1808.3200	2.0317	1.8083	0
19/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	158.2600	232.4200	0.1583	0.2324	500
19/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1210.1200	1041.7800	1.2101	1.0418	0
19/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	420.9700	549.8000	0.4210	0.5498	0
19/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	731.7100	618.0400	0.7317	0.6180	0
19/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	440.0400	571.7800	0.4400	0.5718	0
19/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	709.8400	599.0800	0.7098	0.5991	0
19/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	459.5800	594.2000	0.4596	0.5942	0
19/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	688.4600	580.5800	0.6885	0.5806	0
19/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1237.3200	1438.7100	1.2373	1.4387	500
19/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	249.6800	208.5700	0.2497	0.2086	0
19/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2297.0500	2528.2600	2.2971	2.5283	0
19/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	74.6000	63.3100	0.0746	0.0633	500
19/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2814.2200	3050.9400	2.8142	3.0509	0
19/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	41.4100	35.6300	0.0414	0.0356	800
19/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5459.9000	5702.3400	5.4599	5.7023	0
19/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	1.6600	1.6000	0.0017	0.0016	500
19/10/2023	2030 On 01-February-24			Bond Future	10.9776	10.9149	87.3144	87.5624	54,917
19/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	245.9800	279.9700	0.2460	0.2800	400
19/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	6032.1400	5818.1800	6.0321	5.8182	0
19/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	394.9500	444.7200	0.3950	0.4447	500
19/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4824.6000	4626.4200	4.8246	4.6264	0
19/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	418.3100	470.3900	0.4183	0.4704	1,360
19/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4680.1400	4484.2700	4.6801	4.4843	0
19/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	462.1200	518.4200	0.4621	0.5184	500
19/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4431.1800	4239.5300	4.4312	4.2395	0
19/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	509.8700	570.6200	0.5099	0.5706	400

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19/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4187.3300	4000.1300	4.1873	4.0001	0
19/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	577.4600	644.3000	0.5775	0.6443	200
19/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3881.7100	3700.6000	3.8817	3.7006	0
19/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	803.9300	888.7200	0.8039	0.8887	500
19/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	3163.0700	2999.9100	3.1631	2.9999	0
19/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1773.5200	1912.9800	1.7735	1.9130	0
19/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1685.1700	1576.6800	1.6852	1.5767	700
19/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2477.6900	2643.3700	2.4777	2.6434	0
19/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1177.6300	1095.3600	1.1776	1.0954	1,360
19/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2577.9400	2746.7200	2.5779	2.7467	0
19/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1123.0700	1043.9000	1.1231	1.0439	0
19/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2603.3500	2772.9000	2.6034	2.7729	0
19/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1109.8400	1031.4400	1.1098	1.0314	0
19/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2628.7100	2799.0200	2.6287	2.7990	0
19/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1096.5700	1018.9300	1.0966	1.0189	0
19/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3671.1800	3866.9000	3.6712	3.8669	0
19/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	687.3500	635.1200	0.6874	0.6351	200
19/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	3967.5500	4168.7400	3.9676	4.1687	0
19/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	606.8500	560.0900	0.6069	0.5601	500
19/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	3997.6100	4199.3300	3.9976	4.1993	0
19/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	599.3400	553.1100	0.5993	0.5531	500
19/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4735.4100	4948.3000	4.7354	4.9483	0
19/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	441.7600	406.7000	0.4418	0.4067	400
19/10/2023	2030 On 02-May-24			Bond Future	11.0842	11.0180	89.2704	89.5238	17,901
19/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	555.2700	606.7200	0.5553	0.6067	1,000
19/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6214.1300	6012.1400	6.2141	6.0121	0
19/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	649.6900	707.9700	0.6497	0.7080	0
19/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5691.4300	5496.2700	5.6914	5.4963	0
19/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	656.3200	715.0700	0.6563	0.7151	0
19/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5657.1000	5462.4100	5.6571	5.4624	0
19/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	663.2000	722.4300	0.6632	0.7224	0
19/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5623.0400	5428.8300	5.6230	5.4288	0
19/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	923.9900	1000.5100	0.9240	1.0005	1,000
19/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4545.4700	4368.5500	4.5455	4.3686	0

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19/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1488.1100	1594.3400	1.4881	1.5943	500
19/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3284.0700	3136.8600	3.2841	3.1369	0
19/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1805.7500	1925.7400	1.8058	1.9257	1,080
19/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2822.2700	2688.8200	2.8223	2.6888	0
19/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2373.0900	2513.5400	2.3731	2.5135	500
19/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2236.3500	2123.3600	2.2364	2.1234	0
19/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4350.9700	4538.4900	4.3510	4.5385	0
19/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1156.6900	1090.7700	1.1567	1.0908	1,000
19/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5588.2400	5793.8200	5.5882	5.7938	0
19/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	808.7200	760.8600	0.8087	0.7609	1,080
19/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	7897.8000	8124.6100	7.8978	8.1246	0
19/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	433.4200	406.7900	0.4334	0.4068	500
19/10/2023	2030 On 01-August-24			Bond Future	11.1940	11.1239	87.2958	87.5549	0
19/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1329.6000	1421.0200	1.3296	1.4210	0
19/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4434.5700	4266.8100	4.4346	4.2668	0
19/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1342.4500	1434.4500	1.3425	1.4345	0
19/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4408.9300	4241.7500	4.4089	4.2418	0
19/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1355.0900	1447.6700	1.3551	1.4477	0
19/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4383.0900	4216.4900	4.3831	4.2165	0
19/10/2023	2030 On 07-November-24			Bond Future	11.3265	11.2518	89.3938	89.6589	221
19/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1864.6300	1975.2000	1.8646	1.9752	0
19/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3974.7400	3820.2000	3.9747	3.8202	0
19/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1879.4800	1990.6100	1.8795	1.9906	0
19/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3953.0800	3799.1000	3.9531	3.7991	0
19/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1894.4000	2006.0700	1.8944	2.0061	0
19/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3931.5200	3778.0800	3.9315	3.7781	0
19/10/2023	2032 On 02-November-23			Bond Future	11.8046	11.7455	82.2206	82.4912	68,825
19/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
19/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	7024.9700	6754.4300	7.0250	6.7544	0
19/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5862.8100	5592.2700	5.8628	5.5923	0
19/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
19/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5812.7300	5542.1900	5.8127	5.5422	0
19/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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19/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	5214.7300	4944.1900	5.2147	4.9442	0
19/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	10,000
19/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4523.8000	4253.2800	4.5238	4.2533	0
19/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.0500	0.2100	0.0001	0.0002	0
19/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3791.5400	3521.1600	3.7915	3.5212	500
19/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.5000	1.5800	0.0005	0.0016	500
19/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3356.5200	3087.0600	3.3565	3.0871	0
19/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	5.6700	13.0500	0.0057	0.0131	0
19/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2737.8100	2474.6500	2.7378	2.4747	0
19/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	6.6200	14.9200	0.0066	0.0149	0
19/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2691.0200	2428.7800	2.6910	2.4288	0
19/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	7.6800	16.9700	0.0077	0.0170	0
19/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2644.3700	2383.1200	2.6444	2.3831	0
19/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	13.4300	27.5600	0.0134	0.0276	0
19/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2459.6500	2203.2400	2.4597	2.2032	500
19/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	124.4200	190.9400	0.1244	0.1909	0
19/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1533.1200	1329.1000	1.5331	1.3291	500
19/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	241.4900	341.4100	0.2415	0.3414	0
19/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1184.1600	1013.5400	1.1842	1.0135	15,500
19/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	587.5900	747.9100	0.5876	0.7479	0
19/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	700.0500	589.8300	0.7001	0.5898	500
19/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	908.8900	1102.7300	0.9089	1.1027	0
19/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	474.0000	397.3000	0.4740	0.3973	0
19/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2176.0300	2426.8600	2.1760	2.4269	0
19/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	127.8800	108.1700	0.1279	0.1082	500
19/10/2023	2032 On 01-February-24			Bond Future	11.9308	11.8690	84.0328	84.3094	84,170
19/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	91.3000	106.9800	0.0913	0.1070	1,200
19/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9296.3100	9035.3700	9.2963	9.0354	0
19/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	270.7000	309.0200	0.2707	0.3090	500
19/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6559.2000	6320.9000	6.5592	6.3209	0
19/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	361.6800	409.8500	0.3617	0.4099	1,200
19/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5818.5100	5590.0600	5.8185	5.5901	0
19/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	373.9400	423.3800	0.3739	0.4234	200
19/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5733.6100	5506.4300	5.7336	5.5064	0

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19/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	622.7200	695.2400	0.6227	0.6952	500
19/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4494.2700	4290.1700	4.4943	4.2902	0
19/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1644.6000	1781.1900	1.6446	1.7812	0
19/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2457.3100	2317.2800	2.4573	2.3173	200
19/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1817.2500	1961.8100	1.8173	1.9618	0
19/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2269.0300	2136.9700	2.2690	2.1370	0
19/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1839.4800	1985.0300	1.8395	1.9850	0
19/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2246.2900	2115.2200	2.2463	2.1152	0
19/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1861.8600	2008.3900	1.8619	2.0084	0
19/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2223.7300	2093.6400	2.2237	2.0936	0
19/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3606.6300	3809.0400	3.6066	3.8090	0
19/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1115.9300	1041.7200	1.1159	1.0417	200
19/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	3980.2800	4190.8400	3.9803	4.1908	0
19/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	977.3700	911.3100	0.9774	0.9113	1,200
19/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4333.0000	4550.4100	4.3330	4.5504	0
19/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	864.4300	805.2200	0.8644	0.8052	500
19/10/2023	2032 On 02-May-24			Bond Future	12.0594	11.9946	81.7527	82.0355	61,107
19/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	476.4700	522.2300	0.4765	0.5222	1,000
19/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8345.4400	8108.4200	8.3454	8.1084	0
19/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	587.0900	641.0900	0.5871	0.6411	0
19/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7576.9100	7348.1300	7.5769	7.3481	0
19/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	593.7800	648.2600	0.5938	0.6483	0
19/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7535.0800	7306.7800	7.5351	7.3068	0
19/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	600.5300	655.5000	0.6005	0.6555	0
19/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7493.3600	7265.5500	7.4934	7.2656	0
19/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	621.3100	677.7700	0.6213	0.6778	500
19/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7368.9100	7142.5900	7.3689	7.1426	0
19/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	664.4900	723.9800	0.6645	0.7240	1,550
19/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	7122.5700	6899.2800	7.1226	6.8993	0
19/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	835.3300	906.2800	0.8353	0.9063	1,000
19/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6289.7700	6077.9400	6.2898	6.0779	0
19/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1061.0000	1145.8900	1.0610	1.1459	500
19/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5433.2500	5235.3600	5.4333	5.2354	0
19/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1388.7300	1491.3900	1.3887	1.4914	1,550

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4558.7200	4378.6000	4.5587	4.3786	0
19/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5010.3900	5217.7600	5.0104	5.2178	0
19/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1452.7900	1377.3800	1.4528	1.3774	1,000
19/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	5870.8000	6091.2300	5.8708	6.0912	0
19/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1173.9100	1111.5600	1.1739	1.1116	500
19/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6408.8800	6636.2500	6.4089	6.6363	0
19/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	1031.0500	975.6400	1.0311	0.9756	1,550
19/10/2023	2032 On 01-August-24			Bond Future	12.1893	12.1215	83.6129	83.9021	0
19/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1289.0000	1378.6300	1.2890	1.3786	0
19/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5960.5000	5760.9600	5.9605	5.7610	0
19/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1300.3200	1390.5200	1.3003	1.3905	0
19/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5926.1100	5727.1400	5.9261	5.7271	0
19/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1311.7100	1402.4900	1.3117	1.4025	0
19/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5891.8200	5693.4300	5.8918	5.6934	0
19/10/2023	2032 On 07-November-24			Bond Future	12.3515	12.2800	81.4546	81.7505	243
19/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1725.6800	1832.5400	1.7257	1.8325	0
19/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5475.2100	5286.1900	5.4752	5.2862	0
19/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1738.5000	1845.9300	1.7385	1.8459	0
19/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5444.2400	5255.7900	5.4442	5.2558	0
19/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1751.7000	1859.7100	1.7517	1.8597	0
19/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5413.6900	5225.8200	5.4137	5.2258	0
19/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	1985.8000	2103.0100	1.9858	2.1030	1,615
19/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4994.9200	4816.2500	4.9949	4.8163	0
19/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	5956.2500	6167.1200	5.9563	6.1671	0
19/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1927.0400	1842.0300	1.9270	1.8420	1,615
19/10/2023	2033 On 02-November-23			Bond Future	116.7267	116.7045	116.7267	116.7045	1,011
19/10/2023	2033 On 01-February-24			Bond Future	119.3283	119.3056	119.3283	119.3056	7,064
19/10/2023	2033 On 02-May-24			Bond Future	120.5660	120.5426	120.5660	120.5426	0
19/10/2023	2033 On 01-August-24			Bond Future	123.3371	123.3131	123.3371	123.3131	0
19/10/2023	2033 On 07-November-24			Bond Future	124.8343	124.8084	124.8343	124.8084	0
19/10/2023	2037 On 02-November-23			Bond Future	12.7762	12.7778	75.2852	75.2776	28,893
19/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.1300	0.2100	0.0001	0.0002	0
19/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6542.1700	6549.8600	6.5422	6.5499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.1400	0.2300	0.0001	0.0002	0
19/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6485.4100	6493.1100	6.4854	6.4931	0
19/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.1600	0.2500	0.0002	0.0003	0
19/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6428.7200	6436.4200	6.4287	6.4364	0
19/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	13.5800	16.8100	0.0136	0.0168	731
19/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3950.1300	3960.9700	3.9501	3.9610	0
19/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	304.8400	325.3400	0.3048	0.3253	731
19/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1604.6900	1632.8000	1.6047	1.6328	0
19/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5280.9100	5275.5800	5.2809	5.2756	0
19/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	7.1200	9.4000	0.0071	0.0094	731
19/10/2023	2037 On 01-February-24			Bond Future	12.9139	12.9155	72.6884	72.6806	129,005
19/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	674.8400	680.6500	0.6748	0.6807	2,500
19/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4896.6000	4910.1300	4.8966	4.9101	0
19/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	987.7600	994.3100	0.9878	0.9943	0
19/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4047.5800	4061.8500	4.0476	4.0619	0
19/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1003.8700	1010.4500	1.0039	1.0105	0
19/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4011.4900	4025.7900	4.0115	4.0258	0
19/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1020.1500	1026.7600	1.0202	1.0268	0
19/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3975.6200	3989.9500	3.9756	3.9900	0
19/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2318.8200	2325.6200	2.3188	2.3256	0
19/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2239.7600	2254.2800	2.2398	2.2543	2,500
19/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5533.9200	5536.5400	5.5339	5.5365	0
19/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	785.2200	795.5600	0.7852	0.7956	2,500
19/10/2023	2037 On 02-May-24			Bond Future	13.0542	13.0558	74.3166	74.3087	0
19/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	496.5200	499.5000	0.4965	0.4995	0
19/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9006.2200	9017.1200	9.0062	9.0171	0
19/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	503.4100	506.4100	0.5034	0.5064	0
19/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8956.3600	8967.2800	8.9564	8.9673	0
19/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	510.3900	513.4000	0.5104	0.5134	0
19/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8906.6400	8917.5700	8.9066	8.9176	0
19/10/2023	2037 On 01-August-24			Bond Future	13.1992	13.2010	71.7513	71.7432	0
19/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1455.9900	1458.7500	1.4560	1.4588	0
19/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7004.1600	7015.0700	7.0042	7.0151	0
19/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1468.9100	1471.6700	1.4689	1.4717	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6964.3100	6975.2200	6.9643	6.9752	0
19/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1481.9100	1484.6700	1.4819	1.4847	1,383
19/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6924.5900	6935.5000	6.9246	6.9355	0
19/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3578.8800	3580.9900	3.5789	3.5810	0
19/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3717.4900	3727.7500	3.7175	3.7278	1,383
19/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5376.0400	5377.0700	5.3760	5.3771	0
19/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2523.2100	2532.3900	2.5232	2.5324	1,383
19/10/2023	2037 On 07-November-24			Bond Future	13.3620	13.3638	73.4746	73.4660	469
19/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2268.9700	2270.4400	2.2690	2.2704	0
19/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6087.6800	6097.7300	6.0877	6.0977	0
19/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2286.9400	2288.4000	2.2869	2.2884	0
19/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6055.6000	6065.6400	6.0556	6.0656	0
19/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2305.0000	2306.4500	2.3050	2.3065	0
19/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6023.6500	6033.6800	6.0237	6.0337	0
19/10/2023	2038 On 02-November-23			Bond Future	125.5144	127.1498	125.5144	127.1498	1,922
19/10/2023	2038 On 01-February-24			Bond Future	126.2899	127.9618	126.2899	127.9618	2,741
19/10/2023	2038 On 02-May-24			Bond Future	129.1491	130.8589	129.1491	130.8589	1,706
19/10/2023	2038 On 01-August-24			Bond Future	130.0476	131.7955	130.0476	131.7955	0
19/10/2023	2038 On 07-November-24			Bond Future	133.2077	134.9977	133.2077	134.9977	0
19/10/2023	2040 On 02-November-23			Bond Future	12.9915	13.0232	75.6454	75.4790	20,105
19/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	875
19/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8545.8200	8712.1900	8.5458	8.7122	0
19/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
19/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8048.7400	8215.1100	8.0487	8.2151	0
19/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
19/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7986.9400	8153.3000	7.9869	8.1533	0
19/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
19/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7925.2100	8091.5700	7.9252	8.0916	0
19/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.1900	0.2200	0.0002	0.0002	128
19/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6705.7900	6872.1800	6.7058	6.8722	0
19/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	4.2000	4.3400	0.0042	0.0043	225
19/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4933.1600	5099.6600	4.9332	5.0997	0
19/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	163.7000	155.2200	0.1637	0.1552	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2265.8800	2423.7600	2.2659	2.4238	0
19/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	792.6500	744.1300	0.7927	0.7441	0
19/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	905.4200	1023.2600	0.9054	1.0233	875
19/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1171.3800	1102.0900	1.1714	1.1021	0
19/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	604.9200	701.9900	0.6049	0.7020	1,100
19/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3357.2100	3216.2000	3.3572	3.2162	0
19/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	74.1500	99.5000	0.0742	0.0995	128
19/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4555.2700	4399.0700	4.5553	4.3991	0
19/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	22.0000	32.1600	0.0220	0.0322	1,100
19/10/2023	2040 On 01-February-24			Bond Future	13.1307	13.1637	72.8061	72.6362	137,438
19/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	698.2600	668.2700	0.6983	0.6683	1,000
19/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	5188.3400	5328.2300	5.1883	5.3282	0
19/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	738.0700	706.7000	0.7381	0.7067	0
19/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5058.4700	5196.9800	5.0585	5.1970	0
19/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	751.7500	719.9200	0.7518	0.7199	0
19/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5015.7200	5153.7700	5.0157	5.1538	0
19/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	765.4800	733.1700	0.7655	0.7332	0
19/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4973.0800	5110.6500	4.9731	5.1107	0
19/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1794.2800	1732.2500	1.7943	1.7323	1,000
19/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2998.8800	3106.7300	2.9989	3.1067	0
19/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	4877.0800	4762.4000	4.8771	4.7624	0
19/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1077.7100	1132.9100	1.0777	1.1329	1,000
19/10/2023	2040 On 02-May-24			Bond Future	13.2719	13.3063	74.4369	74.2632	0
19/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	484.4200	465.7600	0.4844	0.4658	0
19/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9802.5600	9957.6300	9.8026	9.9576	0
19/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	491.3500	472.4500	0.4914	0.4725	0
19/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9748.3000	9903.1300	9.7483	9.9031	0
19/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	498.3500	479.2100	0.4984	0.4792	0
19/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9694.1900	9848.7800	9.6942	9.8488	0
19/10/2023	2040 On 01-August-24			Bond Future	13.4180	13.4539	71.6239	71.4462	0
19/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1576.6200	1530.6200	1.5766	1.5306	0
19/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7379.5600	7511.3100	7.3796	7.5113	0
19/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1590.5000	1544.1700	1.5905	1.5442	0
19/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7337.3100	7468.7300	7.3373	7.4687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1604.4500	1557.8000	1.6045	1.5578	0
19/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7295.2000	7426.3000	7.2952	7.4263	0
19/10/2023	2040 On 07-November-24			Bond Future	13.5809	13.6184	73.3439	73.1616	954
19/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2596.1200	2531.1900	2.5961	2.5312	0
19/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6355.8300	6473.1500	6.3558	6.4732	0
19/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2615.8900	2550.6000	2.6159	2.5506	0
19/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6322.7900	6439.7500	6.3228	6.4398	0
19/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2635.4400	2569.8100	2.6354	2.5698	0
19/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6289.5900	6406.2100	6.2896	6.4062	0
19/10/2023	2044 On 02-November-23			Bond Future	13.0810	13.1076	71.7612	71.6226	35,281
19/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8820.0400	8958.6600	8.8200	8.9587	0
19/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8756.4500	8895.0700	8.7565	8.8951	0
19/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8692.9500	8831.5700	8.6930	8.8316	0
19/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.6000	0.7000	0.0006	0.0007	5,860
19/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6041.4600	6180.1800	6.0415	6.1802	0
19/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	211.7400	204.3500	0.2117	0.2044	0
19/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1972.0500	2103.2800	1.9721	2.1033	5,860
19/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	625.9700	596.7700	0.6260	0.5968	0
19/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1049.6900	1159.1100	1.0497	1.1591	6,375
19/10/2023	2044 On 01-February-24			Bond Future	13.2170	13.2447	68.9615	68.8199	92,051
19/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	563.2400	543.3800	0.5632	0.5434	0
19/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5709.8900	5831.5900	5.7099	5.8316	0
19/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	574.5800	554.3700	0.5746	0.5544	0
19/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5663.5200	5784.8700	5.6635	5.7849	0
19/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	586.0600	565.5200	0.5861	0.5655	0
19/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5617.3700	5738.3900	5.6174	5.7384	0
19/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2488.1500	2425.3800	2.4882	2.4254	0
19/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2319.7000	2398.4900	2.3197	2.3985	5,000
19/10/2023	2044 On 02-May-24			Bond Future	13.3546	13.3835	70.5062	70.3615	0
19/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	454.8600	440.6500	0.4549	0.4407	0
19/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10021.5000	10152.0600	10.0215	10.1521	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	461.5500	447.1500	0.4616	0.4472	0
19/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9965.6700	10096.0400	9.9657	10.0960	0
19/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	468.3000	453.7200	0.4683	0.4537	0
19/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9909.9800	10040.1700	9.9100	10.0402	0
19/10/2023	2044 On 01-August-24			Bond Future	13.4968	13.5269	67.7290	67.5808	0
19/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1411.6400	1377.1700	1.4116	1.3772	0
19/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7894.5900	8008.2600	7.8946	8.0083	0
19/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1424.7900	1390.0500	1.4248	1.3901	0
19/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7850.2700	7963.6700	7.8503	7.9637	0
19/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1437.8100	1402.8200	1.4378	1.4028	0
19/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7805.8800	7919.0300	7.8059	7.9190	0
19/10/2023	2044 On 07-November-24			Bond Future	13.6547	13.6862	69.3553	69.2033	0
19/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2582.1800	2528.8900	2.5822	2.5289	0
19/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6407.0800	6505.7100	6.4071	6.5057	0
19/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2601.7400	2548.1600	2.6017	2.5482	0
19/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6373.5700	6471.9100	6.3736	6.4719	0
19/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2621.3700	2567.5100	2.6214	2.5675	0
19/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6340.2000	6438.2600	6.3402	6.4383	0
19/10/2023	2046 On 02-November-23			Bond Future	106.8142	107.1202	106.8142	107.1202	10,338
19/10/2023	2046 On 01-February-24			Bond Future	109.1949	109.5078	109.1949	109.5078	10,593
19/10/2023	2046 On 02-May-24			Bond Future	109.5175	109.8371	109.5175	109.8371	4,626
19/10/2023	2046 On 01-August-24			Bond Future	112.0346	112.3614	112.0346	112.3614	0
19/10/2023	2046 On 07-November-24			Bond Future	112.5529	112.8858	112.5529	112.8858	0
19/10/2023	2050 On 02-November-23			Bond Future	107.6094	109.0380	107.6094	109.0380	7,974
19/10/2023	2050 On 01-February-24			Bond Future	107.7540	109.2147	107.7540	109.2147	10,613
19/10/2023	2050 On 02-May-24			Bond Future	110.1937	111.6871	110.1937	111.6871	3,316
19/10/2023	2050 On 01-August-24			Bond Future	110.4194	111.9463	110.4194	111.9463	0
19/10/2023	2050 On 07-November-24			Bond Future	113.1025	114.6660	113.1025	114.6660	0
19/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	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
19/10/2023	AL37 On 02-November-23			Index Future	893.2050	895.0420	893.2050	895.0420	0
19/10/2023	AL37 On 01-February-24			Index Future	912.8910	914.7700	912.8910	914.7700	0
19/10/2023	AL37 On 02-May-24			Index Future	933.3430	935.2640	933.3430	935.2640	0
19/10/2023	AL37 On 01-August-24			Index Future	954.5860	956.5490	954.5860	956.5490	0
19/10/2023	AL37 On 07-November-24			Index Future	977.5780	979.5870	977.5780	979.5870	0
19/10/2023	AL7T On 02-November-23			Index Future	998.7210	1000.7240	998.7210	1,000.7240	0
19/10/2023	AL7T On 01-February-24			Index Future	1020.7320	1022.7810	1020.7320	1,022.7810	0
19/10/2023	AL7T On 02-May-24			Index Future	1043.6010	1045.6950	1043.6010	1,045.6950	0
19/10/2023	AL7T On 01-August-24			Index Future	1067.3530	1069.4940	1067.3530	1,069.4940	0
19/10/2023	AL7T On 07-November-24			Index Future	1093.0610	1095.2510	1093.0610	1,095.2510	0
19/10/2023	ALBI On 02-November-23			Index Future	875.2160	875.7460	875.2160	875.7460	87
19/10/2023	ALBI On 01-February-24			Index Future	894.5050	895.0490	894.5050	895.0490	20
19/10/2023	ALBI On 02-May-24			Index Future	914.5460	915.1010	914.5460	915.1010	0
19/10/2023	ALBI On 01-August-24			Index Future	935.3600	935.9280	935.3600	935.9280	0
19/10/2023	ALBI On 07-November-24			Index Future	957.8900	958.4680	957.8900	958.4680	0
19/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	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
19/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	ES33 On 02-November-23			Bond Future	13.2264	13.2333	70.0273	69.9982	0
19/10/2023	ES33 On 01-February-24			Bond Future	13.3995	13.4067	71.5880	71.5583	0
19/10/2023	ES33 On 02-May-24			Bond Future	13.5726	13.5801	69.4092	69.3788	0
19/10/2023	ES33 On 01-August-24			Bond Future	13.7480	13.7559	71.0042	70.9730	0
19/10/2023	ES33 On 07-November-24			Bond Future	13.9635	13.9719	68.9232	68.8910	0
19/10/2023	ES42 On 02-November-23			Bond Future	13.6941	13.7512	65.6503	65.3825	0
19/10/2023	ES42 On 01-February-24			Bond Future	13.8517	13.9111	67.1135	66.8398	0
19/10/2023	ES42 On 02-May-24			Bond Future	14.0150	14.0771	64.3703	64.0903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	ES42 On 01-August-24			Bond Future	14.1769	14.2416	65.8492	65.5627	0
19/10/2023	ES42 On 07-November-24			Bond Future	14.3715	14.4394	63.1784	62.8847	0
19/10/2023	GOVI On 02-November-23			GOVI	862.4580	863.1100	862.4580	863.1100	179
19/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	233420.0000	226900.0000	23.3420	22.6900	0
19/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	233520.0000	227000.0000	23.3520	22.7000	0
19/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	233620.0000	227100.0000	23.3620	22.7100	0
19/10/2023	GOVI On 01-February-24			GOVI	881.4660	882.1340	881.4660	882.1340	636
19/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	14860.0000	21540.0000	1.4860	2.1540	0
19/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	14760.0000	21440.0000	1.4760	2.1440	0
19/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	14660.0000	21340.0000	1.4660	2.1340	0
19/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-May-24			GOVI	901.2150	901.8970	901.2150	901.8970	0
19/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	497550.0000	490730.0000	49.7550	49.0730	0
19/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	497650.0000	490830.0000	49.7650	49.0830	0
19/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	497750.0000	490930.0000	49.7750	49.0930	0
19/10/2023	GOVI On 01-August-24			GOVI	921.7260	922.4230	921.7260	922.4230	0
19/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	216440.0000	209470.0000	21.6440	20.9470	0
19/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	216540.0000	209570.0000	21.6540	20.9570	0
19/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	216640.0000	209670.0000	21.6640	20.9670	0
19/10/2023	GOVI On 07-November-24			GOVI	943.9270	944.6380	943.9270	944.6380	0
19/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	48530.0000	41420.0000	4.8530	4.1420	0
19/10/2023	GOVI On 07-November-24	948.79	Call	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
19/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	48630.0000	41520.0000	4.8630	4.1520	0
19/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	48730.0000	41620.0000	4.8730	4.1620	0
19/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/10/2023	IGOV On 02-November-23			Index Future	326.0350	326.7360	326.0350	326.7360	65
19/10/2023	IGOV On 01-February-24			Index Future	333.3020	334.0190	333.3020	334.0190	417
19/10/2023	IGOV On 02-May-24			Index Future	340.8480	341.5810	340.8480	341.5810	0
19/10/2023	IGOV On 01-August-24			Index Future	348.6830	349.4320	348.6830	349.4320	0
19/10/2023	IGOV On 07-November-24			Index Future	357.1620	357.9290	357.1620	357.9290	0
19/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
19/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3390	8.3700	91.6610	91.6300	0
19/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3730	8.4900	91.6270	91.5100	0
19/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5390	8.5000	91.4610	91.5000	0
19/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5110	8.5400	91.4890	91.4600	0
19/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5500	8.5300	91.4500	91.4700	0
19/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.5450	8.0000	91.4550	92.0000	0
19/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4860	8.4700	91.5140	91.5300	0
19/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4260	8.4100	91.5740	91.5900	0
19/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3280	8.3000	91.6720	91.7000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2770	8.2500	91.7230	91.7500	0
19/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1880	8.1700	91.8120	91.8300	0
19/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1720	8.1600	91.8280	91.8400	0
19/10/2023	R035 On 02-November-23			Bond Future	12.4619	12.4584	80.1849	80.2024	103,867
19/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
19/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10121.0400	10103.5400	10.1210	10.1035	0
19/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0300	0.0600	0.0000	0.0001	400
19/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7200.7500	7183.2800	7.2008	7.1833	0
19/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.7600	1.1600	0.0008	0.0012	0
19/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5568.9000	5551.8000	5.5689	5.5518	0
19/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.8400	1.2700	0.0008	0.0013	0
19/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5513.4700	5496.4000	5.5135	5.4964	0
19/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.9300	1.3900	0.0009	0.0014	0
19/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5458.0900	5441.0500	5.4581	5.4411	0
19/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	11.8800	15.3400	0.0119	0.0153	6,500
19/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3990.7000	3976.6600	3.9907	3.9767	0
19/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	16.5000	20.9100	0.0165	0.0209	731
19/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3779.4200	3766.3300	3.7794	3.7663	0
19/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	345.5300	374.1700	0.3455	0.3742	731
19/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1475.7200	1486.8600	1.4757	1.4869	0
19/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2123.9200	2157.6000	2.1239	2.1576	0
19/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	201.1400	217.3200	0.2011	0.2173	400
19/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5412.1200	5431.2900	5.4121	5.4313	0
19/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	5.6000	7.2700	0.0056	0.0073	731
19/10/2023	R035 On 01-February-24			Bond Future	12.6041	12.6005	81.9522	81.9702	57,549
19/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	54.7900	56.9100	0.0548	0.0569	400
19/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10788.3900	10772.5800	10.7884	10.7726	0
19/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	182.1900	187.3000	0.1822	0.1873	400
19/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8025.4900	8012.6700	8.0255	8.0127	0
19/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1278.8100	1294.9000	1.2788	1.2949	0
19/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3413.7600	3411.9200	3.4138	3.4119	0
19/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1297.7800	1313.9800	1.2978	1.3140	0
19/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3381.4400	3379.7100	3.3814	3.3797	0
19/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1317.0900	1333.3900	1.3171	1.3334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3349.5200	3347.8900	3.3495	3.3479	0
19/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4976.4500	4999.2500	4.9765	4.9993	0
19/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	906.9600	911.8300	0.9070	0.9118	400
19/10/2023	R035 On 02-May-24			Bond Future	12.7379	12.7341	79.2752	79.2935	99,758
19/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	542.9100	550.0000	0.5429	0.5500	0
19/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8580.1000	8568.8700	8.5801	8.5689	0
19/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	550.2800	557.4400	0.5503	0.5574	0
19/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8531.9000	8520.7400	8.5319	8.5207	0
19/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	557.7300	564.9500	0.5577	0.5650	0
19/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8483.8400	8472.7400	8.4838	8.4727	0
19/10/2023	R035 On 01-August-24			Bond Future	12.8720	12.8681	81.0790	81.0977	0
19/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1432.6600	1443.0300	1.4327	1.4430	0
19/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6820.6800	6812.3800	6.8207	6.8124	0
19/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1445.6000	1456.0200	1.4456	1.4560	0
19/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6781.4600	6773.2100	6.7815	6.7732	0
19/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1458.6200	1469.0900	1.4586	1.4691	0
19/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6742.3600	6734.1600	6.7424	6.7342	0
19/10/2023	R035 On 07-November-24			Bond Future	13.0405	13.0364	78.5102	78.5291	0
19/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2000.0000	2010.9600	2.0000	2.0110	0
19/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6193.3400	6185.4000	6.1933	6.1854	0
19/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2017.1400	2028.1500	2.0171	2.0282	0
19/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6160.5200	6152.6300	6.1605	6.1526	0
19/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2034.0600	2045.1200	2.0341	2.0451	0
19/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6127.5200	6119.6800	6.1275	6.1197	0
19/10/2023	R053 On 02-November-23			Bond Future	12.9953	13.0169	90.8928	90.7465	3,840
19/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	581.2000	568.6800	0.5812	0.5687	0
19/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1855.7100	1989.5100	1.8557	1.9895	0
19/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	604.8900	591.4800	0.6049	0.5915	0
19/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1809.7700	1942.6800	1.8098	1.9427	0
19/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	629.2100	614.8700	0.6292	0.6149	0
19/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1764.5500	1896.5300	1.7646	1.8965	0
19/10/2023	R053 On 01-February-24			Bond Future	13.1273	13.1498	92.8961	92.7466	0
19/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2541.4900	2490.0400	2.5415	2.4900	0
19/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3942.2100	4040.2400	3.9422	4.0402	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2573.5100	2521.5700	2.5735	2.5216	0
19/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3905.7100	4003.2500	3.9057	4.0033	0
19/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2605.5300	2553.1100	2.6055	2.5531	0
19/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3869.3000	3966.3600	3.8693	3.9664	0
19/10/2023	R053 On 02-May-24			Bond Future	13.2608	13.2842	89.1117	88.9589	4,669
19/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3504.0200	3444.2300	3.5040	3.4442	0
19/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5103.6200	5196.6500	5.1036	5.1967	0
19/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3536.1600	3476.0000	3.5362	3.4760	0
19/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5068.2400	5160.9000	5.0682	5.1609	0
19/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3568.6900	3508.1500	3.5687	3.5082	0
19/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5033.3500	5125.6300	5.0334	5.1256	0
19/10/2023	R053 On 01-August-24			Bond Future	13.3942	13.4186	91.1392	90.9828	0
19/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4234.6000	4169.6800	4.2346	4.1697	0
19/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5959.5700	6051.0100	5.9596	6.0510	0
19/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4266.3700	4201.1200	4.2664	4.2011	0
19/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5924.8800	6015.9900	5.9249	6.0160	0
19/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4298.2200	4232.6500	4.2982	4.2327	0
19/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5890.3700	5981.1600	5.8904	5.9812	0
19/10/2023	R053 On 07-November-24			Bond Future	13.5533	13.5790	87.4554	87.2950	0
19/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3470.4300	3414.9500	3.4704	3.4150	0
19/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8517.2400	8622.2200	8.5172	8.6222	0
19/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3496.0000	3440.2300	3.4960	3.4402	0
19/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8473.1600	8577.8500	8.4732	8.5779	0
19/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3521.6800	3465.6100	3.5217	3.4656	0
19/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8429.2800	8533.6700	8.4293	8.5337	0
19/10/2023	R186 On 02-November-23			Bond Future	9.5001	9.4399	106.6118	106.7740	44,670
19/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	29.5600	53.1100	0.0296	0.0531	1,715
19/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	977.8300	839.1100	0.9778	0.8391	0
19/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	177.7600	250.2500	0.1778	0.2503	0
19/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	501.8400	412.0600	0.5018	0.4121	0
19/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	188.3200	263.1300	0.1883	0.2631	0
19/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	485.3700	397.9100	0.4854	0.3979	0
19/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	199.2600	276.3800	0.1993	0.2764	0
19/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	469.2900	384.1400	0.4693	0.3841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2443.8200	2605.5000	2.4438	2.6055	0
19/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3.8600	3.2700	0.0039	0.0033	1,715
19/10/2023	R186 On 01-February-24			Bond Future	9.5545	9.4881	103.6517	103.8177	73,209
19/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	810.2000	896.4600	0.8102	0.8965	0
19/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	946.3900	866.6700	0.9464	0.8667	0
19/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	822.9400	909.9500	0.8229	0.9100	0
19/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	934.1000	855.1300	0.9341	0.8551	0
19/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	835.7800	923.5500	0.8358	0.9236	0
19/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	921.9200	843.7100	0.9219	0.8437	0
19/10/2023	R186 On 02-May-24			Bond Future	9.6028	9.5292	105.9738	106.1434	10,568
19/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	96.2300	111.9000	0.0962	0.1119	0
19/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3897.7300	3743.7600	3.8977	3.7438	0
19/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	97.8700	113.7600	0.0979	0.1138	0
19/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3875.2500	3721.5000	3.8753	3.7215	0
19/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	99.5400	115.6600	0.0995	0.1157	0
19/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3852.8000	3699.2800	3.8528	3.6993	0
19/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1302.3600	1399.8100	1.3024	1.3998	2,030
19/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	1009.9300	937.7400	1.0099	0.9377	0
19/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2377.2200	2503.6900	2.3772	2.5037	0
19/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	562.1900	519.0200	0.5622	0.5190	2,030
19/10/2023	R186 On 01-August-24			Bond Future	9.6442	9.5619	103.0747	103.2481	0
19/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	399.8800	445.0400	0.3999	0.4450	0
19/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2454.6900	2326.4300	2.4547	2.3264	0
19/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	404.9300	450.5100	0.4049	0.4505	0
19/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2438.1600	2310.3200	2.4382	2.3103	0
19/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	409.7400	455.7300	0.4097	0.4557	0
19/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2421.3900	2293.9600	2.4214	2.2940	0
19/10/2023	R186 On 07-November-24			Bond Future	9.7263	9.6323	105.5526	105.7299	3,495
19/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	773.8600	842.1300	0.7739	0.8421	0
19/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1905.2700	1796.2600	1.9053	1.7963	0
19/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	781.8800	850.5900	0.7819	0.8506	0
19/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1894.1800	1785.6100	1.8942	1.7856	0
19/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	790.3600	859.5000	0.7904	0.8595	0
19/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1883.5600	1775.4200	1.8836	1.7754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R197 On 02-November-23			Bond Future	342.7383	342.8648	342.7383	342.8648	0
19/10/2023	R202 On 02-November-23			Bond Future	251.6338	252.8232	251.6338	252.8232	4,558
19/10/2023	R202 On 01-February-24			Bond Future	252.2676	253.4838	252.2676	253.4838	5,070
19/10/2023	R202 On 02-May-24			Bond Future	257.9790	259.2226	257.9790	259.2226	0
19/10/2023	R202 On 01-August-24			Bond Future	258.8079	260.0781	258.8079	260.0781	0
19/10/2023	R202 On 07-November-24			Bond Future	265.0974	266.3977	265.0974	266.3977	0
19/10/2023	R209 On 02-November-23			Bond Future	12.5189	12.5253	61.6731	61.6450	18,738
19/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.1500	0.2200	0.0002	0.0002	0
19/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5562.4800	5590.6200	5.5625	5.5906	0
19/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.1600	0.2400	0.0002	0.0002	0
19/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5512.8200	5540.9700	5.5128	5.5410	0
19/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.1800	0.2700	0.0002	0.0003	0
19/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5463.2200	5491.3800	5.4632	5.4914	0
19/10/2023	R209 On 01-February-24			Bond Future	12.6407	12.6473	63.0324	63.0037	12,672
19/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	964.4500	963.1300	0.9645	0.9631	0
19/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3280.7100	3308.0200	3.2807	3.3080	0
19/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	979.7200	978.3400	0.9797	0.9783	0
19/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3250.3400	3277.5900	3.2503	3.2776	0
19/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	995.1200	993.6800	0.9951	0.9937	0
19/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3220.1600	3247.3500	3.2202	3.2474	0
19/10/2023	R209 On 02-May-24			Bond Future	12.7637	12.7705	61.2910	61.2617	0
19/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	439.8300	439.2200	0.4398	0.4392	0
19/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7805.0500	7833.7400	7.8051	7.8337	0
19/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	445.9500	445.3300	0.4460	0.4453	0
19/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7761.2100	7789.8900	7.7612	7.7899	0
19/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	452.0400	451.3900	0.4520	0.4514	0
19/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7717.4000	7746.0500	7.7174	7.7461	0
19/10/2023	R209 On 01-August-24			Bond Future	12.8867	12.8939	62.6856	62.6556	0
19/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1242.4900	1238.4000	1.2425	1.2384	0
19/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6152.0300	6177.9700	6.1520	6.1780	0
19/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1253.7900	1249.6500	1.2538	1.2497	0
19/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6116.5600	6142.4500	6.1166	6.1425	0
19/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1265.1600	1260.9700	1.2652	1.2610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6081.2000	6107.0400	6.0812	6.1070	0
19/10/2023	R209 On 07-November-24			Bond Future	13.0350	13.0425	61.0347	61.0038	101
19/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1895.6400	1888.4300	1.8956	1.8884	0
19/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5437.5600	5461.3000	5.4376	5.4613	0
19/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1911.0900	1903.8300	1.9111	1.9038	0
19/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5408.3800	5432.0700	5.4084	5.4321	0
19/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1926.8500	1919.5300	1.9269	1.9195	0
19/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5379.5600	5403.1900	5.3796	5.4032	0
19/10/2023	R210 On 02-November-23			Bond Future	225.7635	225.8165	225.7635	225.8165	136
19/10/2023	R210 On 01-February-24			Bond Future	230.7951	230.8497	230.7951	230.8497	501
19/10/2023	R210 On 02-May-24			Bond Future	232.7620	232.8169	232.7620	232.8169	0
19/10/2023	R210 On 01-August-24			Bond Future	238.1117	238.1676	238.1117	238.1676	0
19/10/2023	R210 On 07-November-24			Bond Future	240.5578	240.6123	240.5578	240.6123	0
19/10/2023	R213 On 02-November-23			Bond Future	11.4543	11.3952	79.6272	79.8738	15,385
19/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	22.6100	41.9200	0.0226	0.0419	731
19/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	2202.4000	1975.1200	2.2024	1.9751	0
19/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	103.1700	158.4100	0.1032	0.1584	0
19/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1554.0500	1362.7000	1.5541	1.3627	0
19/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	110.8600	168.7500	0.1109	0.1688	0
19/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1519.1200	1330.4200	1.5191	1.3304	0
19/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	118.9900	179.5800	0.1190	0.1796	0
19/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1484.6600	1298.6600	1.4847	1.2987	0
19/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	589.8100	739.7000	0.5898	0.7397	731
19/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	649.3700	552.6700	0.6494	0.5527	0
19/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	4983.1000	5229.4200	4.9831	5.2294	0
19/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	4.9300	4.6600	0.0049	0.0047	731
19/10/2023	R213 On 01-February-24			Bond Future	11.5786	11.5165	81.3822	81.6343	25,671
19/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2088.8200	2239.7600	2.0888	2.2398	0
19/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1598.2100	1497.0100	1.5982	1.4970	0
19/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2111.6400	2263.4300	2.1116	2.2634	0
19/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1580.8000	1480.4500	1.5808	1.4805	0
19/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2134.5800	2287.2300	2.1346	2.2872	0
19/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1563.5400	1464.0500	1.5635	1.4641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R213 On 02-May-24			Bond Future	11.6942	11.6292	79.6459	79.9036	0
19/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	575.8500	628.6600	0.5759	0.6287	0
19/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6423.9600	6219.0400	6.4240	6.2190	0
19/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	582.1800	635.4500	0.5822	0.6355	0
19/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6387.0600	6182.6000	6.3871	6.1826	0
19/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	588.7200	642.4600	0.5887	0.6425	0
19/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6350.3900	6146.4000	6.3504	6.1464	0
19/10/2023	R213 On 01-August-24			Bond Future	11.8096	11.7412	81.4582	81.7218	0
19/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1300.0900	1387.8300	1.3001	1.3878	0
19/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	5061.5400	4885.7000	5.0615	4.8857	0
19/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1311.0700	1399.3400	1.3111	1.3993	0
19/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	5031.7500	4856.4400	5.0318	4.8564	0
19/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1321.8600	1410.6600	1.3219	1.4107	0
19/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	5001.8000	4827.0200	5.0018	4.8270	0
19/10/2023	R213 On 07-November-24			Bond Future	11.9640	11.8918	79.8538	80.1235	0
19/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1795.0600	1900.2200	1.7951	1.9002	0
19/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4668.4600	4503.9800	4.6685	4.5040	0
19/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1809.6900	1915.4000	1.8097	1.9154	0
19/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4644.1300	4480.2000	4.6441	4.4802	0
19/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1824.0800	1930.3400	1.8241	1.9303	0
19/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4619.5900	4456.2100	4.6196	4.4562	0
19/10/2023	R214 On 02-November-23			Bond Future	12.8397	12.8965	57.5478	57.2979	20,383
19/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6710.7600	6960.6500	6.7108	6.9607	0
19/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6658.1100	6908.0000	6.6581	6.9080	0
19/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	0
19/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6605.5300	6855.4100	6.6055	6.8554	0
19/10/2023	R214 On 01-February-24			Bond Future	12.9675	13.0264	58.8161	58.5609	6,595
19/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	583.6700	534.4000	0.5837	0.5344	0
19/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4374.3900	4580.4100	4.3744	4.5804	0
19/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	594.7500	544.7500	0.5948	0.5448	0
19/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4337.2900	4542.5800	4.3373	4.5426	0
19/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	605.9800	555.2400	0.6060	0.5552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4300.3900	4504.9400	4.3004	4.5049	0
19/10/2023	R214 On 02-May-24			Bond Future	13.0871	13.1482	56.8285	56.5675	1,770
19/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	419.7400	388.4000	0.4197	0.3884	0
19/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8147.6200	8377.3300	8.1476	8.3773	0
19/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	425.6900	393.9700	0.4257	0.3940	0
19/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8101.1300	8330.4600	8.1011	8.3305	0
19/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	431.8000	399.6900	0.4318	0.3997	0
19/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8054.8600	8283.8000	8.0549	8.2838	0
19/10/2023	R214 On 01-August-24			Bond Future	13.2060	13.2694	58.1216	57.8546	0
19/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1361.8300	1287.9500	1.3618	1.2880	0
19/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6078.0300	6271.2200	6.0780	6.2712	0
19/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1374.1400	1299.7400	1.3741	1.2997	0
19/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6042.3400	6235.0100	6.0423	6.2350	0
19/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1386.3400	1311.4200	1.3863	1.3114	0
19/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6006.6000	6198.7500	6.0066	6.1988	0
19/10/2023	R214 On 07-November-24			Bond Future	13.3521	13.4182	56.2098	55.9362	0
19/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2154.5200	2054.8000	2.1545	2.0548	0
19/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5426.8000	5600.7300	5.4268	5.6007	0
19/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2171.0500	2070.7900	2.1711	2.0708	0
19/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5397.8600	5571.2500	5.3979	5.5713	0
19/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2187.8700	2087.0800	2.1879	2.0871	0
19/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5369.2500	5542.1100	5.3693	5.5421	0
19/10/2023	R248 On 02-November-23			Bond Future	12.9909	13.0125	70.4970	70.3827	47,404
19/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8979.4400	9093.7700	8.9794	9.0938	0
19/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8913.7500	9028.0900	8.9138	9.0281	0
19/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8848.1500	8962.4900	8.8482	8.9625	0
19/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.1900	0.2400	0.0002	0.0002	207
19/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6861.7600	6976.1400	6.8618	6.9761	0
19/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	94.3300	95.4300	0.0943	0.0954	207
19/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2783.5500	2898.9800	2.7836	2.8990	0
19/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3186.0200	3095.9000	3.1860	3.0959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	92.5100	116.7200	0.0925	0.1167	207
19/10/2023	R248 On 01-February-24			Bond Future	13.1268	13.1493	72.0507	71.9340	185,662
19/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	137.8200	134.0800	0.1378	0.1341	1,000
19/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9626.7800	9739.7800	9.6268	9.7398	0
19/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	531.7500	517.7400	0.5318	0.5177	0
19/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6024.5900	6127.3200	6.0246	6.1273	0
19/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	541.4600	527.2200	0.5415	0.5272	0
19/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5974.7300	6077.2300	5.9747	6.0772	0
19/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	551.3100	536.8200	0.5513	0.5368	0
19/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5925.0900	6027.3400	5.9251	6.0273	0
19/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	711.4400	693.1800	0.7114	0.6932	100
19/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5261.2100	5359.6900	5.2612	5.3597	0
19/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2349.3700	2302.0200	2.3494	2.3020	0
19/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2488.6700	2558.0600	2.4887	2.5581	1,100
19/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3139.9600	3082.2800	3.1400	3.0823	0
19/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1897.3400	1956.4000	1.8973	1.9564	1,000
19/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4916.6800	4841.2400	4.9167	4.8412	0
19/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1103.7200	1145.0200	1.1037	1.1450	1,100
19/10/2023	R248 On 02-May-24			Bond Future	13.2542	13.2776	69.2154	69.0961	12,631
19/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	406.0100	396.3000	0.4060	0.3963	0
19/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10810.9600	10920.6400	10.8110	10.9206	0
19/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	412.1100	402.2700	0.4121	0.4023	0
19/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10751.4000	10860.9500	10.7514	10.8610	0
19/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	418.3900	408.4000	0.4184	0.4084	0
19/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10692.1200	10801.5200	10.6921	10.8015	0
19/10/2023	R248 On 01-August-24			Bond Future	13.3816	13.4060	70.7904	70.6682	13,000
19/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1623.5400	1593.2700	1.6235	1.5933	0
19/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7471.9400	7563.8600	7.4719	7.5639	0
19/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1638.0200	1607.5300	1.6380	1.6075	0
19/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7428.2400	7519.9400	7.4282	7.5199	0
19/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1652.5900	1621.8700	1.6526	1.6219	0
19/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7384.7100	7476.1800	7.3847	7.4762	0
19/10/2023	R248 On 07-November-24			Bond Future	13.5375	13.5630	68.0374	67.9121	0
19/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2658.7700	2615.5700	2.6588	2.6156	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6578.8200	6660.9100	6.5788	6.6609	0
19/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2678.7000	2635.2700	2.6787	2.6353	0
19/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6544.3200	6626.1800	6.5443	6.6262	0
19/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2698.7100	2655.0400	2.6987	2.6550	0
19/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6509.9800	6591.6000	6.5100	6.5916	0
19/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0