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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
23/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	2025 On 02-November-23			Bond Future	172.1619	172.7623	172.1619	172.7623	1,456
23/10/2023	2025 On 01-February-24			Bond Future	174.2092	174.8233	174.2092	174.8233	9,802
23/10/2023	2025 On 02-May-24			Bond Future	178.1361	178.7638	178.1361	178.7638	0
23/10/2023	2025 On 01-August-24			Bond Future	180.3933	181.0324	180.3933	181.0324	0
23/10/2023	2025 On 07-November-24			Bond Future	184.7933	185.4475	184.7933	185.4475	0
23/10/2023	2029 On 02-November-23			Bond Future	124.4738	124.6404	124.4738	124.6404	936
23/10/2023	2029 On 01-February-24			Bond Future	127.2532	127.4239	127.2532	127.4239	2,795
23/10/2023	2029 On 02-May-24			Bond Future	128.7542	128.9283	128.7542	128.9283	0
23/10/2023	2029 On 01-August-24			Bond Future	131.7134	131.8913	131.7134	131.8913	0
23/10/2023	2029 On 07-November-24			Bond Future	133.5259	133.7054	133.5259	133.7054	0
23/10/2023	2030 On 02-November-23			Bond Future	10.8238	10.7897	89.5642	89.7039	16,979

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
23/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5321.9000	5182.2500	5.3219	5.1823	0
23/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	500
23/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3925.9900	3786.3500	3.9260	3.7864	0
23/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0100	0.1400	0.0000	0.0001	800
23/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3152.3200	3012.8000	3.1523	3.0128	0
23/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	13.3900	35.2300	0.0134	0.0352	500
23/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1810.4000	1692.5900	1.8104	1.6926	0
23/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	141.6200	227.4700	0.1416	0.2275	500
23/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	980.1500	926.3500	0.9802	0.9264	0
23/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	423.7500	558.6500	0.4238	0.5587	0
23/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	521.1600	516.4100	0.5212	0.5164	0
23/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	444.8200	581.7800	0.4448	0.5818	0
23/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	501.2900	498.6000	0.5013	0.4986	0
23/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	466.4500	605.3800	0.4665	0.6054	0
23/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	482.0000	481.2800	0.4820	0.4813	0
23/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1327.6000	1490.5200	1.3276	1.4905	500
23/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	126.6300	149.9000	0.1266	0.1499	0
23/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2460.1900	2613.1900	2.4602	2.6132	0
23/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	24.4100	37.7600	0.0244	0.0378	500
23/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	2996.9700	3145.1500	2.9970	3.1452	0
23/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	10.8300	19.3600	0.0108	0.0194	800
23/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5671.6900	5811.7400	5.6717	5.8117	0
23/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.1200	0.5200	0.0001	0.0005	500
23/10/2023	2030 On 01-February-24			Bond Future	10.9215	10.8855	87.5361	87.6791	53,041
23/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	224.6200	253.4300	0.2246	0.2534	400
23/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5789.0600	5674.8600	5.7891	5.6749	0
23/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	370.7000	411.7700	0.3707	0.4118	500
23/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4578.6300	4476.6900	4.5786	4.4767	0
23/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	393.9500	436.7700	0.3940	0.4368	1,360
23/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4434.0600	4333.8700	4.4341	4.3339	0
23/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	437.7000	483.6900	0.4377	0.4837	500
23/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4185.0400	4088.0200	4.1850	4.0880	0
23/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	492.9900	542.6900	0.4930	0.5427	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3948.7300	3855.4200	3.9487	3.8554	0
23/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	571.9300	626.5400	0.5719	0.6265	200
23/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3654.4600	3566.0600	3.6545	3.5661	0
23/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	816.2600	884.0300	0.8163	0.8840	500
23/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2953.6800	2878.4400	2.9537	2.8784	0
23/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1850.1100	1952.9200	1.8501	1.9529	0
23/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1540.0400	1499.8400	1.5400	1.4998	700
23/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2589.2700	2706.2900	2.5893	2.7063	0
23/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1067.4900	1041.5000	1.0675	1.0415	1,360
23/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2693.3400	2811.9200	2.6933	2.8119	0
23/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1016.7500	992.3200	1.0168	0.9923	0
23/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2719.5300	2838.5000	2.7195	2.8385	0
23/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1004.3000	980.2600	1.0043	0.9803	0
23/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2746.0100	2865.3500	2.7460	2.8654	0
23/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	992.1500	968.4800	0.9922	0.9685	0
23/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3821.6100	3952.5500	3.8216	3.9526	0
23/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	616.0600	603.9900	0.6161	0.6040	200
23/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4124.0300	4257.1800	4.1240	4.2572	0
23/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	541.6100	531.7500	0.5416	0.5318	500
23/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4154.6700	4288.0300	4.1547	4.2880	0
23/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	534.6800	525.0300	0.5347	0.5250	500
23/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4906.0800	5043.5500	4.9061	5.0436	0
23/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	390.7100	385.1700	0.3907	0.3852	400
23/10/2023	2030 On 02-May-24			Bond Future	11.0272	10.9892	89.4882	89.6343	18,698
23/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	513.0500	550.9100	0.5131	0.5509	1,000
23/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5954.0500	5845.8200	5.9541	5.8458	0
23/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	604.6100	647.1900	0.6046	0.6472	0
23/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5428.4900	5324.9800	5.4285	5.3250	0
23/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	611.1800	654.0900	0.6112	0.6541	0
23/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5394.1000	5290.9200	5.3941	5.2909	0
23/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	617.8100	661.0500	0.6178	0.6611	0
23/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5359.7900	5256.9400	5.3598	5.2569	0
23/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	900.4400	956.1200	0.9004	0.9561	1,000
23/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4304.0600	4213.6500	4.3041	4.2137	0

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23/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1500.2200	1575.8500	1.5002	1.5759	500
23/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3078.3200	3007.8600	3.0783	3.0079	0
23/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1839.6000	1923.9900	1.8396	1.9240	1,080
23/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2638.2600	2576.5600	2.6383	2.5766	0
23/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2433.9700	2530.7300	2.4340	2.5307	500
23/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2079.3700	2030.0400	2.0794	2.0300	0
23/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4472.1200	4594.5300	4.4721	4.5945	0
23/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1059.9800	1036.3000	1.0600	1.0363	1,000
23/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5731.5500	5862.5900	5.7316	5.8626	0
23/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	734.1700	719.1200	0.7342	0.7191	1,080
23/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8050.4400	8190.4700	8.0504	8.1905	0
23/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	368.2000	362.1400	0.3682	0.3621	500
23/10/2023	2030 On 01-August-24			Bond Future	11.1337	11.0934	87.5185	87.6679	0
23/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1373.3000	1437.0700	1.3733	1.4371	0
23/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4255.5000	4169.9500	4.2555	4.1700	0
23/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1386.2700	1450.4000	1.3863	1.4504	0
23/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4229.9800	4144.7900	4.2300	4.1448	0
23/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1399.3200	1463.8200	1.3993	1.4638	0
23/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4204.5500	4119.7300	4.2046	4.1197	0
23/10/2023	2030 On 07-November-24			Bond Future	11.2601	11.2172	89.6296	89.7823	221
23/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1947.4300	2021.1600	1.9474	2.0212	0
23/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3821.6700	3742.7200	3.8217	3.7427	0
23/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1962.7400	2036.8100	1.9627	2.0368	0
23/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3800.4700	3721.8600	3.8005	3.7219	0
23/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	1978.4700	2052.8800	1.9785	2.0529	0
23/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3779.7200	3701.4500	3.7797	3.7015	0
23/10/2023	2032 On 02-November-23			Bond Future	11.7418	11.7180	82.5086	82.6179	68,825
23/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
23/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6737.0100	6627.7500	6.7370	6.6278	0
23/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5574.8500	5465.5900	5.5749	5.4656	0
23/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
23/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5524.7700	5415.5100	5.5248	5.4155	0
23/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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23/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4926.7700	4817.5100	4.9268	4.8175	0
23/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	10,000
23/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4235.8400	4126.6000	4.2358	4.1266	0
23/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.1200	0.8300	0.0001	0.0008	0
23/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3503.6500	3395.1000	3.5037	3.3951	500
23/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.9500	4.1500	0.0010	0.0042	500
23/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3069.0100	2962.9500	3.0690	2.9630	0
23/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	8.8700	23.9500	0.0089	0.0240	0
23/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2453.0500	2358.8700	2.4531	2.3589	0
23/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	10.2300	26.8000	0.0102	0.0268	0
23/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2406.6700	2313.9800	2.4067	2.3140	0
23/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	11.7400	29.9000	0.0117	0.0299	0
23/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2360.4700	2269.3700	2.3605	2.2694	0
23/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	19.4800	44.6800	0.0195	0.0447	0
23/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2177.7400	2093.6800	2.1777	2.0937	500
23/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	151.9800	234.2600	0.1520	0.2343	0
23/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1272.7200	1245.7400	1.2727	1.2457	500
23/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	287.8200	397.3100	0.2878	0.3973	0
23/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	942.5300	942.7600	0.9425	0.9428	15,500
23/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	679.8100	822.7200	0.6798	0.8227	0
23/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	504.3100	537.9600	0.5043	0.5380	500
23/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1036.5700	1187.7000	1.0366	1.1877	0
23/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	313.7200	355.5900	0.3137	0.3556	0
23/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2396.7400	2534.2000	2.3967	2.5342	0
23/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	60.6300	88.8300	0.0606	0.0888	500
23/10/2023	2032 On 01-February-24			Bond Future	11.8643	11.8394	84.3305	84.4424	88,486
23/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	89.5800	102.1000	0.0896	0.1021	1,200
23/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8996.8800	8897.4700	8.9969	8.8975	0
23/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	273.6400	301.8400	0.2736	0.3018	500
23/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6264.4300	6180.7000	6.2644	6.1807	0
23/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	368.2900	402.7800	0.3683	0.4028	1,200
23/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5527.4100	5449.9700	5.5274	5.4500	0
23/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	381.0100	416.2900	0.3810	0.4163	200
23/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5442.9700	5366.3200	5.4430	5.3663	0

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23/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	641.6200	690.6500	0.6416	0.6907	500
23/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4215.4600	4152.5600	4.2155	4.1526	0
23/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1714.5000	1796.4300	1.7145	1.7964	0
23/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2229.5000	2199.5000	2.2295	2.1995	200
23/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1895.1600	1980.6200	1.8952	1.9806	0
23/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2049.2300	2022.7600	2.0492	2.0228	0
23/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1918.4200	2004.3000	1.9184	2.0043	0
23/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2027.5200	2001.4700	2.0275	2.0015	0
23/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	1941.8200	2028.1300	1.9418	2.0281	0
23/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2005.9800	1980.3600	2.0060	1.9804	0
23/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3755.1700	3861.7900	3.7552	3.8618	0
23/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	966.7600	961.4500	0.9668	0.9615	200
23/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4141.0600	4249.9300	4.1411	4.2499	0
23/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	840.4400	837.3800	0.8404	0.8374	1,200
23/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4504.5600	4615.1400	4.5046	4.6151	0
23/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	738.2800	736.9300	0.7383	0.7369	500
23/10/2023	2032 On 02-May-24			Bond Future	11.9916	11.9655	82.0489	82.1632	61,107
23/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	482.9300	512.0300	0.4829	0.5120	1,000
23/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8055.7200	7970.5200	8.0557	7.9705	0
23/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	596.7900	630.4800	0.5968	0.6305	0
23/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7290.4300	7209.8200	7.2904	7.2098	0
23/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	603.7200	637.6700	0.6037	0.6377	0
23/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7248.8400	7168.4900	7.2488	7.1685	0
23/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	610.7100	644.9300	0.6107	0.6449	0
23/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7207.3600	7127.2800	7.2074	7.1273	0
23/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	632.0900	667.1200	0.6321	0.6671	500
23/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7083.5100	7004.2400	7.0835	7.0042	0
23/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	676.6900	713.3700	0.6767	0.7134	1,550
23/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6838.5900	6760.9700	6.8386	6.7610	0
23/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	853.3700	896.1000	0.8534	0.8961	1,000
23/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6011.6300	5940.0600	6.0116	5.9401	0
23/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1103.0800	1153.2200	1.1031	1.1532	500
23/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5179.1500	5114.9900	5.1792	5.1150	0
23/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1475.7200	1535.0300	1.4757	1.5350	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
23/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4349.5300	4294.5400	4.3495	4.2945	0
23/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5240.0500	5341.8600	5.2401	5.3419	0
23/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1386.2700	1373.7800	1.3863	1.3738	1,000
23/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6113.1600	6218.9800	6.1132	6.2190	0
23/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1120.0900	1111.6100	1.1201	1.1116	500
23/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6657.8600	6765.6600	6.6579	6.7657	0
23/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	983.8500	977.3500	0.9839	0.9774	1,550
23/10/2023	2032 On 01-August-24			Bond Future	12.1183	12.0909	83.9158	84.0326	0
23/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1381.2100	1430.8200	1.3812	1.4308	0
23/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5749.8200	5682.5700	5.7498	5.6826	0
23/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1392.8700	1442.7400	1.3929	1.4427	0
23/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5715.7700	5648.7800	5.7158	5.6488	0
23/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1404.8600	1455.0000	1.4049	1.4550	0
23/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5682.0800	5615.3600	5.6821	5.6154	0
23/10/2023	2032 On 07-November-24			Bond Future	12.2748	12.2461	81.7720	81.8915	243
23/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1856.8400	1911.7600	1.8568	1.9118	0
23/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5288.9900	5224.4500	5.2890	5.2245	0
23/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1872.4900	1927.6900	1.8725	1.9277	0
23/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5260.8500	5196.5900	5.2609	5.1966	0
23/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1888.2200	1943.6900	1.8882	1.9437	0
23/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5232.8300	5168.8400	5.2328	5.1688	0
23/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2133.5400	2193.0500	2.1335	2.1931	1,615
23/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4825.2800	4765.3300	4.8253	4.7653	0
23/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6233.3500	6330.3000	6.2334	6.3303	0
23/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1886.7600	1864.2500	1.8868	1.8643	1,615
23/10/2023	2033 On 02-November-23			Bond Future	116.2887	116.0747	116.2887	116.0747	988
23/10/2023	2033 On 01-February-24			Bond Future	118.8854	118.6669	118.8854	118.6669	7,091
23/10/2023	2033 On 02-May-24			Bond Future	120.1016	119.8778	120.1016	119.8778	0
23/10/2023	2033 On 01-August-24			Bond Future	122.8620	122.6330	122.8620	122.6330	0
23/10/2023	2033 On 07-November-24			Bond Future	124.3603	124.1230	124.3603	124.1230	0
23/10/2023	2037 On 02-November-23			Bond Future	12.7534	12.7197	75.3999	75.5691	28,893
23/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0100	0.1600	0.0000	0.0002	0
23/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6427.4100	6258.3500	6.4274	6.2584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0100	0.1700	0.0000	0.0002	0
23/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6370.6400	6201.5900	6.3706	6.2016	0
23/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0200	0.1900	0.0000	0.0002	0
23/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6313.9400	6144.9000	6.3139	6.1449	0
23/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	4.5600	15.6500	0.0046	0.0157	731
23/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3826.4700	3668.3500	3.8265	3.6684	0
23/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	233.4100	356.3500	0.2334	0.3564	731
23/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1418.6200	1372.3500	1.4186	1.3724	0
23/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5389.6300	5561.0200	5.3896	5.5610	0
23/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	1.2000	3.3800	0.0012	0.0034	731
23/10/2023	2037 On 01-February-24			Bond Future	12.8895	12.8544	72.8086	72.9818	129,010
23/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	664.9600	729.4300	0.6650	0.7294	2,500
23/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4766.4700	4657.7200	4.7665	4.6577	0
23/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	980.8700	1062.2000	0.9809	1.0622	0
23/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3920.4400	3828.5500	3.9204	3.8286	0
23/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	997.1500	1079.2500	0.9972	1.0793	0
23/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3884.5200	3793.4000	3.8845	3.7934	0
23/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1013.6000	1096.4700	1.0136	1.0965	0
23/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3848.8200	3758.4700	3.8488	3.7585	0
23/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2333.1500	2458.7900	2.3332	2.4588	0
23/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2133.8400	2086.2600	2.1338	2.0863	2,500
23/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5593.5700	5758.4100	5.5936	5.7584	0
23/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	724.6200	716.2400	0.7246	0.7162	2,500
23/10/2023	2037 On 02-May-24			Bond Future	13.0303	12.9937	74.4322	74.6091	0
23/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	478.2800	515.9700	0.4783	0.5160	0
23/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8872.4300	8733.1500	8.8724	8.7332	0
23/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	485.0900	523.1700	0.4851	0.5232	0
23/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8822.4900	8683.6000	8.8225	8.6836	0
23/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	491.9800	530.4500	0.4920	0.5305	0
23/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8772.6800	8634.1800	8.7727	8.6342	0
23/10/2023	2037 On 01-August-24			Bond Future	13.1743	13.1363	71.8695	72.0504	0
23/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1469.1100	1538.0700	1.4691	1.5381	0
23/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6899.1300	6787.1900	6.8991	6.7872	0
23/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1482.1900	1551.5500	1.4822	1.5516	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6859.4400	6747.9000	6.8594	6.7479	0
23/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1495.5800	1565.3400	1.4956	1.5653	1,383
23/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6820.1100	6708.9700	6.8201	6.7090	0
23/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3619.3400	3734.0900	3.6193	3.7341	0
23/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3639.8000	3573.6500	3.6398	3.5737	1,383
23/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5434.7300	5571.5200	5.4347	5.5715	0
23/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2463.7500	2419.6400	2.4638	2.4196	1,383
23/10/2023	2037 On 07-November-24			Bond Future	13.3345	13.2948	73.6021	73.7871	469
23/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2330.4100	2415.3200	2.3304	2.4153	0
23/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6021.6500	5921.4800	6.0217	5.9215	0
23/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2348.6500	2433.9500	2.3487	2.4340	0
23/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5989.8400	5890.0600	5.9898	5.8901	0
23/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2367.2600	2452.9600	2.3673	2.4530	0
23/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5958.4400	5859.0600	5.9584	5.8591	0
23/10/2023	2038 On 02-November-23			Bond Future	124.4215	124.9649	124.4215	124.9649	1,922
23/10/2023	2038 On 01-February-24			Bond Future	125.1782	125.7339	125.1782	125.7339	2,741
23/10/2023	2038 On 02-May-24			Bond Future	127.9997	128.5680	127.9997	128.5680	1,706
23/10/2023	2038 On 01-August-24			Bond Future	128.8749	129.4527	128.8749	129.4527	0
23/10/2023	2038 On 07-November-24			Bond Future	132.0175	132.6092	132.0175	132.6092	0
23/10/2023	2040 On 02-November-23			Bond Future	12.9685	12.9399	75.7658	75.9168	20,105
23/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	875
23/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8425.3600	8274.4500	8.4254	8.2745	0
23/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
23/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7928.2700	7777.3700	7.9283	7.7774	0
23/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
23/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7866.4600	7715.5600	7.8665	7.7156	0
23/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
23/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7804.7300	7653.8400	7.8047	7.6538	0
23/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0200	0.2300	0.0000	0.0002	128
23/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6585.1600	6434.4500	6.5852	6.4345	0
23/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.9900	4.6000	0.0010	0.0046	225
23/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4809.4900	4662.1800	4.8095	4.6622	0
23/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	108.5200	188.7400	0.1085	0.1887	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2090.2400	2019.5400	2.0902	2.0195	0
23/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	718.4900	897.3700	0.7185	0.8974	0
23/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	710.8000	738.7600	0.7108	0.7388	875
23/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1118.2800	1311.4300	1.1183	1.3114	0
23/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	431.3600	473.5900	0.4314	0.4736	1,100
23/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3431.9000	3601.3400	3.4319	3.6013	0
23/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	28.3800	46.9000	0.0284	0.0469	128
23/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4659.3100	4816.9800	4.6593	4.8170	0
23/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	5.5800	12.3300	0.0056	0.0123	1,100
23/10/2023	2040 On 01-February-24			Bond Future	13.1062	13.0764	72.9323	73.0868	138,390
23/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	691.6300	752.3400	0.6916	0.7523	1,000
23/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	5055.4500	4961.7100	5.0555	4.9617	0
23/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	731.9800	794.8300	0.7320	0.7948	0
23/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4926.1200	4834.5200	4.9261	4.8345	0
23/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	745.6500	809.2100	0.7457	0.8092	0
23/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4883.3600	4792.4700	4.8834	4.7925	0
23/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	759.6200	823.8800	0.7596	0.8239	0
23/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4840.9600	4750.7700	4.8410	4.7508	0
23/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1804.6900	1907.2500	1.8047	1.9073	1,000
23/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2883.0300	2831.1400	2.8830	2.8311	0
23/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	4934.6600	5080.8000	4.9347	5.0808	0
23/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1009.0300	1000.7200	1.0090	1.0007	1,000
23/10/2023	2040 On 02-May-24			Bond Future	13.2479	13.2169	74.5586	74.7164	0
23/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	471.1900	505.0800	0.4712	0.5051	0
23/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9667.6700	9543.7200	9.6677	9.5437	0
23/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	478.0700	512.3100	0.4781	0.5123	0
23/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9613.3600	9489.7600	9.6134	9.4898	0
23/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	485.0200	519.6200	0.4850	0.5196	0
23/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9559.2000	9435.9600	9.5592	9.4360	0
23/10/2023	2040 On 01-August-24			Bond Future	13.3930	13.3607	71.7483	71.9097	0
23/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1584.5900	1649.4800	1.5846	1.6495	0
23/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7263.1700	7166.6600	7.2632	7.1667	0
23/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1598.6200	1663.8800	1.5986	1.6639	0
23/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7221.0700	7124.9300	7.2211	7.1249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1612.7400	1678.3700	1.6127	1.6784	0
23/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7179.1300	7083.3600	7.1791	7.0834	0
23/10/2023	2040 On 07-November-24			Bond Future	13.5535	13.5197	73.4777	73.6428	1,312
23/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2681.0700	2762.4300	2.6811	2.7624	0
23/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6306.9400	6223.2100	6.3069	6.2232	0
23/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2701.1200	2782.8400	2.7011	2.7828	0
23/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6274.1800	6190.8100	6.2742	6.1908	0
23/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2720.9700	2803.0300	2.7210	2.8030	0
23/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6241.2800	6158.2500	6.2413	6.1583	0
23/10/2023	2044 On 02-November-23			Bond Future	13.0531	13.0244	71.9066	72.0566	35,274
23/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8674.6200	8524.6400	8.6746	8.5246	0
23/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8611.0300	8461.0500	8.6110	8.4611	0
23/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8547.5300	8397.5600	8.5475	8.3976	0
23/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0800	0.6400	0.0001	0.0006	5,860
23/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5895.5200	5746.1000	5.8955	5.7461	0
23/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	168.1600	269.0700	0.1682	0.2691	0
23/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1783.0500	1733.9800	1.7831	1.7340	5,860
23/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	583.5300	752.4600	0.5835	0.7525	0
23/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	861.8300	880.7800	0.8618	0.8808	6,375
23/10/2023	2044 On 01-February-24			Bond Future	13.1874	13.1575	69.1130	69.2666	102,105
23/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	559.7700	612.8700	0.5598	0.6129	0
23/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5554.8700	5454.4100	5.5549	5.4544	0
23/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	571.3300	625.1100	0.5713	0.6251	0
23/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5508.7200	5408.9400	5.5087	5.4089	0
23/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	582.9400	637.4100	0.5829	0.6374	0
23/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5462.7000	5363.6100	5.4627	5.3636	0
23/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2522.8300	2641.0200	2.5228	2.6410	0
23/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2202.8300	2167.4600	2.2028	2.1675	5,000
23/10/2023	2044 On 02-May-24			Bond Future	13.3252	13.2942	70.6541	70.8111	0
23/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	443.2100	475.6300	0.4432	0.4756	0
23/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9861.9300	9737.4400	9.8619	9.7374	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	449.8600	482.6400	0.4499	0.4826	0
23/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9806.0600	9681.9300	9.8061	9.6819	0
23/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	456.6000	489.7200	0.4566	0.4897	0
23/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9750.3600	9626.5700	9.7504	9.6266	0
23/10/2023	2044 On 01-August-24			Bond Future	13.4662	13.4338	67.8802	68.0406	0
23/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1421.6800	1482.1400	1.4217	1.4821	0
23/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7753.3700	7653.4500	7.7534	7.6535	0
23/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1435.0100	1495.8300	1.4350	1.4958	0
23/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7709.2300	7609.6700	7.7092	7.6097	0
23/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1448.2200	1509.4100	1.4482	1.5094	0
23/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7665.0300	7565.8400	7.6650	7.5658	0
23/10/2023	2044 On 07-November-24			Bond Future	13.6215	13.5877	69.5163	69.6804	0
23/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2627.0500	2707.5700	2.6271	2.7076	0
23/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6290.9000	6207.3700	6.2909	6.2074	0
23/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2646.8900	2727.7600	2.6469	2.7278	0
23/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6257.6700	6174.4900	6.2577	6.1745	0
23/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2666.8000	2748.0200	2.6668	2.7480	0
23/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6224.5800	6141.7500	6.2246	6.1418	0
23/10/2023	2046 On 02-November-23			Bond Future	106.2040	106.5074	106.2040	106.5074	10,338
23/10/2023	2046 On 01-February-24			Bond Future	108.5754	108.8859	108.5754	108.8859	10,593
23/10/2023	2046 On 02-May-24			Bond Future	108.8741	109.1907	108.8741	109.1907	4,626
23/10/2023	2046 On 01-August-24			Bond Future	111.3762	111.7001	111.3762	111.7001	0
23/10/2023	2046 On 07-November-24			Bond Future	111.8917	112.2195	111.8917	112.2195	0
23/10/2023	2050 On 02-November-23			Bond Future	107.2913	107.2699	107.2913	107.2699	7,974
23/10/2023	2050 On 01-February-24			Bond Future	107.4334	107.4119	107.4334	107.4119	10,613
23/10/2023	2050 On 02-May-24			Bond Future	109.8550	109.8329	109.8550	109.8329	3,316
23/10/2023	2050 On 01-August-24			Bond Future	110.0764	110.0504	110.0764	110.0504	0
23/10/2023	2050 On 07-November-24			Bond Future	112.7603	112.7335	112.7603	112.7335	0
23/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	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
23/10/2023	AL37 On 02-November-23			Index Future	895.2510	895.9910	895.2510	895.9910	0
23/10/2023	AL37 On 01-February-24			Index Future	915.0140	915.7790	915.0140	915.7790	0
23/10/2023	AL37 On 02-May-24			Index Future	935.4260	936.2050	935.4260	936.2050	0
23/10/2023	AL37 On 01-August-24			Index Future	956.7150	957.5100	956.7150	957.5100	0
23/10/2023	AL37 On 07-November-24			Index Future	979.8440	980.6510	979.8440	980.6510	0
23/10/2023	AL7T On 02-November-23			Index Future	1001.7450	1003.0230	1001.7450	1,003.0230	0
23/10/2023	AL7T On 01-February-24			Index Future	1023.8580	1025.1740	1023.8580	1,025.1740	0
23/10/2023	AL7T On 02-May-24			Index Future	1046.6980	1048.0400	1046.6980	1,048.0400	0
23/10/2023	AL7T On 01-August-24			Index Future	1070.5200	1071.8910	1070.5200	1,071.8910	0
23/10/2023	AL7T On 07-November-24			Index Future	1096.4000	1097.7950	1096.4000	1,097.7950	0
23/10/2023	ALBI On 02-November-23			Index Future	877.3090	878.5160	877.3090	878.5160	86
23/10/2023	ALBI On 01-February-24			Index Future	896.6760	897.9180	896.6760	897.9180	21
23/10/2023	ALBI On 02-May-24			Index Future	916.6790	917.9450	916.6790	917.9450	0
23/10/2023	ALBI On 01-August-24			Index Future	937.5420	938.8350	937.5420	938.8350	0
23/10/2023	ALBI On 07-November-24			Index Future	960.2070	961.5240	960.2070	961.5240	0
23/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	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
23/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	ES33 On 02-November-23			Bond Future	13.2028	13.1695	70.1267	70.2673	0
23/10/2023	ES33 On 01-February-24			Bond Future	13.3742	13.3393	71.6925	71.8365	0
23/10/2023	ES33 On 02-May-24			Bond Future	13.5478	13.5114	69.5091	69.6563	0
23/10/2023	ES33 On 01-August-24			Bond Future	13.7221	13.6840	71.1063	71.2568	0
23/10/2023	ES33 On 07-November-24			Bond Future	13.9347	13.8948	69.0340	69.1879	0
23/10/2023	ES42 On 02-November-23			Bond Future	13.6507	13.6373	65.8553	65.9185	0
23/10/2023	ES42 On 01-February-24			Bond Future	13.8059	13.7919	67.3257	67.3906	0
23/10/2023	ES42 On 02-May-24			Bond Future	13.9687	13.9542	64.5807	64.6470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	ES42 On 01-August-24			Bond Future	14.1286	14.1134	66.0645	66.1322	0
23/10/2023	ES42 On 07-November-24			Bond Future	14.3195	14.3037	63.4047	63.4739	0
23/10/2023	GOVI On 02-November-23			GOVI	864.5050	865.7400	864.5050	865.7400	18
23/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	212950.0000	200600.0000	21.2950	20.0600	0
23/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	213050.0000	200700.0000	21.3050	20.0700	0
23/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	213150.0000	200800.0000	21.3150	20.0800	0
23/10/2023	GOVI On 01-February-24			GOVI	883.5890	884.8590	883.5890	884.8590	694
23/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	36090.0000	48790.0000	3.6090	4.8790	0
23/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	35990.0000	48690.0000	3.5990	4.8690	0
23/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	35890.0000	48590.0000	3.5890	4.8590	0
23/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-May-24			GOVI	903.3000	904.5950	903.3000	904.5950	0
23/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	476700.0000	463750.0000	47.6700	46.3750	0
23/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	476800.0000	463850.0000	47.6800	46.3850	0
23/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	476900.0000	463950.0000	47.6900	46.3950	0
23/10/2023	GOVI On 01-August-24			GOVI	923.8590	925.1810	923.8590	925.1810	0
23/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	195110.0000	181890.0000	19.5110	18.1890	0
23/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	195210.0000	181990.0000	19.5210	18.1990	0
23/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	195310.0000	182090.0000	19.5310	18.2090	0
23/10/2023	GOVI On 07-November-24			GOVI	946.1930	947.5400	946.1930	947.5400	0
23/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	25870.0000	12400.0000	2.5870	1.2400	0
23/10/2023	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
23/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	25970.0000	12500.0000	2.5970	1.2500	0
23/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	26070.0000	12600.0000	2.6070	1.2600	0
23/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/10/2023	IGOV On 02-November-23			Index Future	324.6810	325.2400	324.6810	325.2400	198
23/10/2023	IGOV On 01-February-24			Index Future	331.9290	332.5030	331.9290	332.5030	417
23/10/2023	IGOV On 02-May-24			Index Future	339.4120	339.9980	339.4120	339.9980	0
23/10/2023	IGOV On 01-August-24			Index Future	347.2140	347.8130	347.2140	347.8130	0
23/10/2023	IGOV On 07-November-24			Index Future	355.6880	356.2990	355.6880	356.2990	0
23/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
23/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3510	8.3420	91.6490	91.6580	0
23/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3710	8.3700	91.6290	91.6300	0
23/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4980	8.4900	91.5020	91.5100	0
23/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5030	8.5000	91.4970	91.5000	0
23/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5410	8.5400	91.4590	91.4600	0
23/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.5330	8.5300	91.4670	91.4700	0
23/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4720	8.4700	91.5280	91.5300	0
23/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4140	8.4100	91.5860	91.5900	0
23/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3030	8.3000	91.6970	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
23/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2540	8.2500	91.7460	91.7500	0
23/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1800	8.1700	91.8200	91.8300	0
23/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1680	8.1600	91.8320	91.8400	0
23/10/2023	R035 On 02-November-23			Bond Future	12.4239	12.3952	80.3770	80.5220	103,511
23/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
23/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9928.9500	9784.0000	9.9290	9.7840	0
23/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0500	0.0000	0.0001	400
23/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7008.6300	6863.7300	7.0086	6.8637	0
23/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.1300	0.9500	0.0001	0.0010	0
23/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5376.1800	5232.0500	5.3762	5.2321	0
23/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.1500	1.0500	0.0002	0.0011	0
23/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5320.6900	5176.6400	5.3207	5.1766	0
23/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.1700	1.1500	0.0002	0.0012	0
23/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5265.2400	5121.2700	5.2652	5.1213	0
23/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	4.3900	14.6600	0.0044	0.0147	6,500
23/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3791.1200	3656.4400	3.7911	3.6564	0
23/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	6.7000	20.4200	0.0067	0.0204	731
23/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3577.5300	3446.3000	3.5775	3.4463	0
23/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	292.5600	419.9900	0.2926	0.4200	731
23/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1230.6600	1213.1400	1.2307	1.2131	0
23/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2211.3900	2388.5800	2.2114	2.3886	0
23/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	96.5200	128.7600	0.0965	0.1288	400
23/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5599.3500	5745.9100	5.5994	5.7459	0
23/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.7400	2.3500	0.0007	0.0024	731
23/10/2023	R035 On 01-February-24			Bond Future	12.5638	12.5339	82.1518	82.3002	57,905
23/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	51.8000	61.1100	0.0518	0.0611	400
23/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10585.8100	10446.7100	10.5858	10.4467	0
23/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	178.4500	202.3100	0.1785	0.2023	400
23/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7822.1600	7697.6100	7.8222	7.6976	0
23/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1353.2900	1440.2300	1.3533	1.4402	0
23/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3288.6500	3227.1800	3.2887	3.2272	0
23/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1373.4500	1461.0500	1.3735	1.4611	0
23/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3257.5200	3196.7100	3.2575	3.1967	0
23/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1393.9400	1482.2000	1.3939	1.4822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3226.7800	3166.6300	3.2268	3.1666	0
23/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5139.4100	5281.9000	5.1394	5.2819	0
23/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	870.3300	864.4100	0.8703	0.8644	400
23/10/2023	R035 On 02-May-24			Bond Future	12.6974	12.6663	79.4714	79.6229	100,132
23/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	533.8200	570.5300	0.5338	0.5705	0
23/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8374.8500	8260.0100	8.3749	8.2600	0
23/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	541.2400	578.3100	0.5412	0.5783	0
23/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8326.7000	8212.2200	8.3267	8.2122	0
23/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	548.7400	586.1700	0.5487	0.5862	0
23/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8278.6900	8164.5700	8.2787	8.1646	0
23/10/2023	R035 On 01-August-24			Bond Future	12.8298	12.7974	81.2796	81.4346	0
23/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1485.9900	1547.6400	1.4860	1.5476	0
23/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6673.4100	6580.0700	6.6734	6.5801	0
23/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1501.2800	1563.3300	1.5013	1.5633	0
23/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6636.5400	6543.6000	6.6365	6.5436	0
23/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1516.6800	1579.1100	1.5167	1.5791	0
23/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6599.8200	6507.2600	6.5998	6.5073	0
23/10/2023	R035 On 07-November-24			Bond Future	12.9948	12.9608	78.7226	78.8811	0
23/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2037.3500	2107.4100	2.0374	2.1074	0
23/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6018.3100	5929.8600	6.0183	5.9299	0
23/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2054.5300	2124.9500	2.0545	2.1250	0
23/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5985.5300	5897.4400	5.9855	5.8974	0
23/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2072.1000	2142.8800	2.0721	2.1429	0
23/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5953.1800	5865.4500	5.9532	5.8655	0
23/10/2023	R053 On 02-November-23			Bond Future	12.9776	12.9388	91.0134	91.2779	3,320
23/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	465.3100	676.6500	0.4653	0.6767	0
23/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1619.2500	1566.1100	1.6193	1.5661	0
23/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	488.0700	703.6400	0.4881	0.7036	0
23/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1572.3800	1523.4700	1.5724	1.5235	0
23/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	511.5500	731.2900	0.5116	0.7313	0
23/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1526.3200	1481.5800	1.5263	1.4816	0
23/10/2023	R053 On 01-February-24			Bond Future	13.1082	13.0678	93.0231	93.2937	0
23/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2456.1200	2624.4400	2.4561	2.6244	0
23/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3729.8700	3627.5700	3.7299	3.6276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2488.1700	2657.5500	2.4882	2.6576	0
23/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3693.4000	3592.1600	3.6934	3.5922	0
23/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2520.4200	2690.8600	2.5204	2.6909	0
23/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3657.2200	3557.0400	3.6572	3.5570	0
23/10/2023	R053 On 02-May-24			Bond Future	13.2423	13.2002	89.2325	89.5091	5,189
23/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3494.2000	3657.3100	3.4942	3.6573	0
23/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4973.0500	4859.6000	4.9731	4.8596	0
23/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3526.8400	3690.7100	3.5268	3.6907	0
23/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4938.1700	4825.4800	4.9382	4.8255	0
23/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3559.6000	3724.2300	3.5596	3.7242	0
23/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4903.5100	4791.5800	4.9035	4.7916	0
23/10/2023	R053 On 01-August-24			Bond Future	13.3749	13.3311	91.2627	91.5455	0
23/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4258.2900	4420.7200	4.2583	4.4207	0
23/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5859.7400	5739.3700	5.8597	5.7394	0
23/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4290.2800	4453.3400	4.2903	4.4533	0
23/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5825.2700	5705.5300	5.8253	5.7055	0
23/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4322.3600	4486.0500	4.3224	4.4861	0
23/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5790.9900	5671.8800	5.7910	5.6719	0
23/10/2023	R053 On 07-November-24			Bond Future	13.5319	13.4861	87.5898	87.8791	0
23/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3507.9300	3643.9700	3.5079	3.6440	0
23/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8420.3800	8267.1000	8.4204	8.2671	0
23/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3533.7300	3670.3600	3.5337	3.6704	0
23/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8376.5300	8223.8400	8.3765	8.2238	0
23/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3559.6300	3696.8500	3.5596	3.6969	0
23/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8332.8700	8180.7700	8.3329	8.1808	0
23/10/2023	R186 On 02-November-23			Bond Future	9.4184	9.4039	106.8321	106.8713	41,400
23/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	31.8300	54.9600	0.0318	0.0550	1,715
23/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	759.7400	743.7100	0.7597	0.7437	0
23/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	214.8500	269.2800	0.2149	0.2693	0
23/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	318.5700	333.8400	0.3186	0.3338	0
23/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	227.9200	283.2300	0.2279	0.2832	0
23/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	304.6100	320.7600	0.3046	0.3208	0
23/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	241.5000	297.6500	0.2415	0.2977	0
23/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	291.1700	308.1600	0.2912	0.3082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2660.6800	2700.7300	2.6607	2.7007	0
23/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.3600	1.2500	0.0004	0.0013	1,715
23/10/2023	R186 On 01-February-24			Bond Future	9.4627	9.4466	103.8813	103.9217	69,247
23/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	919.1000	953.1000	0.9191	0.9531	0
23/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	825.7000	819.3600	0.8257	0.8194	0
23/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	932.8600	967.0500	0.9329	0.9671	0
23/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	814.4300	808.2800	0.8144	0.8083	0
23/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	946.9500	981.3300	0.9470	0.9813	0
23/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	803.5000	797.5400	0.8035	0.7975	0
23/10/2023	R186 On 02-May-24			Bond Future	9.5055	9.4877	106.1981	106.2392	10,568
23/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	107.5400	114.6800	0.1075	0.1147	0
23/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3684.7100	3650.7400	3.6847	3.6507	0
23/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	109.3800	116.6100	0.1094	0.1166	0
23/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3662.4300	3628.5500	3.6624	3.6286	0
23/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	111.2500	118.5700	0.1113	0.1186	0
23/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3640.1800	3606.3900	3.6402	3.6064	0
23/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1464.8900	1497.7100	1.4649	1.4977	2,030
23/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	948.1300	939.8400	0.9481	0.9398	0
23/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2572.7800	2611.5400	2.5728	2.6115	0
23/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	533.4200	531.0700	0.5334	0.5311	2,030
23/10/2023	R186 On 01-August-24			Bond Future	9.5354	9.5155	103.3041	103.3461	0
23/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	439.7600	455.7800	0.4398	0.4558	0
23/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2265.1700	2239.1900	2.2652	2.2392	0
23/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	445.2700	461.4200	0.4453	0.4614	0
23/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2249.1000	2223.2500	2.2491	2.2233	0
23/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	450.5400	466.8100	0.4505	0.4668	0
23/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2232.7900	2207.0600	2.2328	2.2071	0
23/10/2023	R186 On 07-November-24			Bond Future	9.5969	9.5743	105.7966	105.8393	3,495
23/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	852.8700	874.5300	0.8529	0.8745	0
23/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1740.2600	1719.2000	1.7403	1.7192	0
23/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	861.8700	883.6500	0.8619	0.8837	0
23/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1730.1500	1709.2100	1.7302	1.7092	0
23/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	870.5000	892.4000	0.8705	0.8924	0
23/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1719.6800	1698.8600	1.7197	1.6989	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R197 On 02-November-23			Bond Future	342.5801	342.8942	342.5801	342.8942	0
23/10/2023	R202 On 02-November-23			Bond Future	251.1090	251.0606	251.1090	251.0606	4,558
23/10/2023	R202 On 01-February-24			Bond Future	251.7415	251.6929	251.7415	251.6929	5,070
23/10/2023	R202 On 02-May-24			Bond Future	257.4161	257.3662	257.4161	257.3662	0
23/10/2023	R202 On 01-August-24			Bond Future	258.2380	258.1806	258.2380	258.1806	0
23/10/2023	R202 On 07-November-24			Bond Future	264.5359	264.4762	264.5359	264.4762	0
23/10/2023	R209 On 02-November-23			Bond Future	12.4963	12.4625	61.7724	61.9218	18,738
23/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0100	0.1700	0.0000	0.0002	0
23/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5463.0400	5313.7700	5.4630	5.3138	0
23/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0200	0.1900	0.0000	0.0002	0
23/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5413.3800	5264.1200	5.4134	5.2641	0
23/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0200	0.2100	0.0000	0.0002	0
23/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5363.7600	5214.5200	5.3638	5.2145	0
23/10/2023	R209 On 01-February-24			Bond Future	12.6167	12.5816	63.1364	63.2893	14,234
23/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	955.8500	1032.1400	0.9559	1.0321	0
23/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3168.0600	3091.4700	3.1681	3.0915	0
23/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	971.2700	1048.2400	0.9713	1.0482	0
23/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3137.8400	3061.9300	3.1378	3.0619	0
23/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	986.9600	1064.6200	0.9870	1.0646	0
23/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3107.9500	3032.7300	3.1080	3.0327	0
23/10/2023	R209 On 02-May-24			Bond Future	12.7402	12.7037	61.3912	61.5474	0
23/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	420.6500	454.1200	0.4207	0.4541	0
23/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7685.6500	7562.9000	7.6857	7.5629	0
23/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	426.6800	460.5000	0.4267	0.4605	0
23/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7641.7200	7519.3200	7.6417	7.5193	0
23/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	432.6700	466.8300	0.4327	0.4668	0
23/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7597.8100	7475.7500	7.5978	7.4758	0
23/10/2023	R209 On 01-August-24			Bond Future	12.8624	12.8245	62.7880	62.9478	0
23/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1253.9200	1313.9000	1.2539	1.3139	0
23/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6061.0100	5961.2200	6.0610	5.9612	0
23/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1265.3600	1325.7000	1.2654	1.3257	0
23/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6025.6800	5926.2500	6.0257	5.9263	0
23/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1276.8800	1337.5700	1.2769	1.3376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5990.4700	5891.3900	5.9905	5.8914	0
23/10/2023	R209 On 07-November-24			Bond Future	13.0083	12.9689	61.1450	61.3085	101
23/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1904.4800	1977.1000	1.9045	1.9771	0
23/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5336.1100	5245.2800	5.3361	5.2453	0
23/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1920.3200	1993.3100	1.9203	1.9933	0
23/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5307.3200	5216.8600	5.3073	5.2169	0
23/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1935.9900	2009.3400	1.9360	2.0093	0
23/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5278.4100	5188.3100	5.2784	5.1883	0
23/10/2023	R210 On 02-November-23			Bond Future	224.1785	225.7986	224.1785	225.7986	136
23/10/2023	R210 On 01-February-24			Bond Future	229.1842	230.8411	229.1842	230.8411	501
23/10/2023	R210 On 02-May-24			Bond Future	231.0931	232.7861	231.0931	232.7861	0
23/10/2023	R210 On 01-August-24			Bond Future	236.4043	238.1359	236.4043	238.1359	0
23/10/2023	R210 On 07-November-24			Bond Future	238.8344	240.6020	238.8344	240.6020	0
23/10/2023	R213 On 02-November-23			Bond Future	11.4016	11.3828	79.8472	79.9256	15,173
23/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	13.7200	31.8200	0.0137	0.0318	731
23/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1973.5100	1913.1800	1.9735	1.9132	0
23/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	84.0400	137.5600	0.0840	0.1376	0
23/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1314.9200	1290.0100	1.3149	1.2900	0
23/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	91.4200	147.3700	0.0914	0.1474	0
23/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1279.6800	1257.2000	1.2797	1.2572	0
23/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	99.2400	157.6500	0.0992	0.1577	0
23/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1244.9100	1224.8900	1.2449	1.2249	0
23/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	602.1000	717.9200	0.6021	0.7179	731
23/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	441.6600	479.0500	0.4417	0.4791	0
23/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5198.7200	5278.5900	5.1987	5.2786	0
23/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.5500	1.9900	0.0006	0.0020	731
23/10/2023	R213 On 01-February-24			Bond Future	11.5224	11.5027	81.6103	81.6907	25,883
23/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2210.1300	2283.0700	2.2101	2.2831	0
23/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1491.3600	1483.8900	1.4914	1.4839	0
23/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2234.0500	2307.2500	2.2341	2.3073	0
23/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1475.0500	1467.8400	1.4751	1.4678	0
23/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2257.9300	2331.3700	2.2579	2.3314	0
23/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1458.7300	1451.7600	1.4587	1.4518	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R213 On 02-May-24			Bond Future	11.6373	11.6166	79.8712	79.9533	0
23/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	607.5100	636.2200	0.6075	0.6362	0
23/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6230.3000	6176.9300	6.2303	6.1769	0
23/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	614.1700	643.0800	0.6142	0.6431	0
23/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6193.7300	6140.5600	6.1937	6.1406	0
23/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	620.9000	650.0100	0.6209	0.6500	0
23/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6157.2500	6104.2800	6.1573	6.1043	0
23/10/2023	R213 On 01-August-24			Bond Future	11.7498	11.7281	81.6886	81.7725	0
23/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1354.9200	1394.9400	1.3549	1.3949	0
23/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4885.9600	4842.0400	4.8860	4.8420	0
23/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1367.8600	1408.1100	1.3679	1.4081	0
23/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4858.1300	4814.4400	4.8581	4.8144	0
23/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1380.6200	1421.0800	1.3806	1.4211	0
23/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4830.1500	4786.6700	4.8302	4.7867	0
23/10/2023	R213 On 07-November-24			Bond Future	11.8990	11.8761	80.0967	80.1824	0
23/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1859.0200	1902.9100	1.8590	1.9029	0
23/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4489.5300	4447.7100	4.4895	4.4477	0
23/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1874.0900	1918.1800	1.8741	1.9182	0
23/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4465.6400	4424.0200	4.4656	4.4240	0
23/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1888.9200	1933.2000	1.8889	1.9332	0
23/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4441.5400	4400.1100	4.4415	4.4001	0
23/10/2023	R214 On 02-November-23			Bond Future	12.7969	12.7833	57.7373	57.7981	13,174
23/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
23/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6521.2500	6460.5400	6.5213	6.4605	0
23/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
23/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6468.6000	6407.8900	6.4686	6.4079	0
23/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
23/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6416.0100	6355.3000	6.4160	6.3553	0
23/10/2023	R214 On 01-February-24			Bond Future	12.9226	12.9084	59.0123	59.0745	13,804
23/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	597.4400	632.9500	0.5974	0.6330	0
23/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4192.0500	4165.3000	4.1921	4.1653	0
23/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	608.8900	644.7800	0.6089	0.6448	0
23/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4155.3200	4128.9500	4.1553	4.1290	0
23/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	620.4900	656.7600	0.6205	0.6568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4118.7900	4092.8000	4.1188	4.0928	0
23/10/2023	R214 On 02-May-24			Bond Future	13.0418	13.0271	57.0233	57.0869	2,002
23/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	417.4900	437.2500	0.4175	0.4373	0
23/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7950.6200	7906.7900	7.9506	7.9068	0
23/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	423.6100	443.5700	0.4236	0.4436	0
23/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7904.3000	7860.6700	7.9043	7.8607	0
23/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	429.7200	449.8600	0.4297	0.4499	0
23/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7858.0300	7814.5800	7.8580	7.8146	0
23/10/2023	R214 On 01-August-24			Bond Future	13.1591	13.1438	58.3208	58.3858	0
23/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1392.6500	1426.8600	1.3927	1.4269	0
23/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5909.7200	5878.9300	5.9097	5.8789	0
23/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1405.2800	1439.6500	1.4053	1.4397	0
23/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5874.3500	5843.7200	5.8744	5.8437	0
23/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1417.7900	1452.3500	1.4178	1.4524	0
23/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5838.9200	5808.4800	5.8389	5.8085	0
23/10/2023	R214 On 07-November-24			Bond Future	13.3020	13.2862	56.4188	56.4852	0
23/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2256.4200	2296.1300	2.2564	2.2961	0
23/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5319.7600	5293.0200	5.3198	5.2930	0
23/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2273.3800	2313.2500	2.2734	2.3133	0
23/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5291.2500	5264.6700	5.2913	5.2647	0
23/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2290.4100	2330.4300	2.2904	2.3304	0
23/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5262.8500	5236.4200	5.2629	5.2364	0
23/10/2023	R248 On 02-November-23			Bond Future	12.9680	12.9343	70.6182	70.7975	27,404
23/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8858.3000	8678.9900	8.8583	8.6790	0
23/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8792.6100	8613.3000	8.7926	8.6133	0
23/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8727.0100	8547.7000	8.7270	8.5477	0
23/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0200	0.2400	0.0000	0.0002	207
23/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6740.4500	6561.3500	6.7405	6.5614	0
23/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	54.1600	111.3500	0.0542	0.1114	207
23/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2622.2400	2500.1100	2.6222	2.5001	0
23/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3252.4200	3451.9900	3.2524	3.4520	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	37.7700	58.0200	0.0378	0.0580	207
23/10/2023	R248 On 01-February-24			Bond Future	13.1024	13.0673	72.1775	72.3610	216,737
23/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	131.6000	152.6200	0.1316	0.1526	1,000
23/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9493.8200	9331.3200	9.4938	9.3313	0
23/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	542.1800	599.6900	0.5422	0.5997	0
23/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5908.2800	5782.2700	5.9083	5.7823	0
23/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	553.4400	611.7200	0.5534	0.6117	0
23/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5859.9700	5734.7300	5.8600	5.7347	0
23/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	564.8700	623.9300	0.5649	0.6239	0
23/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5811.9100	5687.4500	5.8119	5.6875	0
23/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	742.0200	812.1600	0.7420	0.8122	100
23/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5165.0500	5051.6700	5.1651	5.0517	0
23/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2437.6300	2569.4800	2.4376	2.5695	0
23/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2450.1900	2398.5200	2.4502	2.3985	1,100
23/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3241.3700	3388.8900	3.2414	3.3889	0
23/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1872.0100	1836.0100	1.8720	1.8360	1,000
23/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5032.2100	5200.7700	5.0322	5.2008	0
23/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1092.5100	1077.5500	1.0925	1.0776	1,100
23/10/2023	R248 On 02-May-24			Bond Future	13.2302	13.1937	69.3380	69.5256	12,631
23/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	392.0300	425.1400	0.3920	0.4251	0
23/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10674.3900	10519.9600	10.6744	10.5200	0
23/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	398.0600	431.5400	0.3981	0.4315	0
23/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10614.7600	10460.7000	10.6148	10.4607	0
23/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	404.2600	438.1200	0.4043	0.4381	0
23/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10555.4000	10401.7200	10.5554	10.4017	0
23/10/2023	R248 On 01-August-24			Bond Future	13.3566	13.3186	70.9157	71.1074	13,000
23/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1631.2800	1706.2800	1.6313	1.7063	0
23/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7354.3200	7237.6100	7.3543	7.2376	0
23/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1645.9200	1721.3600	1.6459	1.7214	0
23/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7310.7800	7194.5100	7.3108	7.1945	0
23/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1660.8700	1736.7500	1.6609	1.7368	0
23/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7267.6300	7151.8000	7.2676	7.1518	0
23/10/2023	R248 On 07-November-24			Bond Future	13.5101	13.4705	68.1719	68.3680	0
23/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2692.8300	2786.7100	2.6928	2.7867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6478.3800	6376.1000	6.4784	6.3761	0
23/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2712.9900	2807.2800	2.7130	2.8073	0
23/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6444.1100	6342.2400	6.4441	6.3422	0
23/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2733.2200	2827.9200	2.7332	2.8279	0
23/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6409.9900	6308.5300	6.4100	6.3085	0
23/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0