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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
25/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	2025 On 02-November-23			Bond Future	172.3523	172.2463	172.3523	172.2463	1,436
25/10/2023	2025 On 01-February-24			Bond Future	174.4017	174.2949	174.4017	174.2949	10,805
25/10/2023	2025 On 02-May-24			Bond Future	178.3339	178.2240	178.3339	178.2240	0
25/10/2023	2025 On 01-August-24			Bond Future	180.5958	180.4830	180.5958	180.4830	0
25/10/2023	2025 On 07-November-24			Bond Future	185.0028	184.8858	185.0028	184.8858	0
25/10/2023	2029 On 02-November-23			Bond Future	123.6871	124.6529	123.6871	124.6529	936
25/10/2023	2029 On 01-February-24			Bond Future	126.4475	127.4359	126.4475	127.4359	2,795
25/10/2023	2029 On 02-May-24			Bond Future	127.9309	128.9412	127.9309	128.9412	0
25/10/2023	2029 On 01-August-24			Bond Future	130.8715	131.9047	130.8715	131.9047	0
25/10/2023	2029 On 07-November-24			Bond Future	132.6646	133.7220	132.6646	133.7220	0
25/10/2023	2030 On 02-November-23			Bond Future	10.6685	10.6717	90.2024	90.1891	12,779

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
25/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4683.7900	4697.0000	4.6838	4.6970	0
25/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3287.8800	3301.0900	3.2879	3.3011	0
25/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0500	0.1100	0.0001	0.0001	800
25/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2514.2500	2527.5200	2.5143	2.5275	0
25/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	39.6700	47.8100	0.0397	0.0478	500
25/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1198.5700	1219.9200	1.1986	1.2199	0
25/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	302.2200	320.0800	0.3022	0.3201	500
25/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	502.6400	533.7100	0.5026	0.5337	0
25/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	746.8700	760.5000	0.7469	0.7605	0
25/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	206.1700	233.0100	0.2062	0.2330	0
25/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	776.8900	790.0200	0.7769	0.7900	0
25/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	195.2500	221.5900	0.1953	0.2216	0
25/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	807.3900	820.0100	0.8074	0.8200	0
25/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	184.8300	210.6600	0.1848	0.2107	0
25/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1868.4400	1865.0500	1.8684	1.8651	500
25/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	29.3600	39.1800	0.0294	0.0392	0
25/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3077.1100	3065.9800	3.0771	3.0660	0
25/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	3.2200	5.3000	0.0032	0.0053	500
25/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3625.3500	3613.0500	3.6254	3.6131	0
25/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	1.1000	2.0100	0.0011	0.0020	800
25/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6309.6800	6296.4800	6.3097	6.2965	0
25/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	500
25/10/2023	2030 On 01-February-24			Bond Future	10.7579	10.7611	88.1872	88.1746	55,088
25/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	296.4800	299.5200	0.2965	0.2995	400
25/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5209.8400	5225.5100	5.2098	5.2255	0
25/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	482.2100	485.6200	0.4822	0.4856	500
25/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4039.0600	4055.1000	4.0391	4.0551	0
25/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	511.4300	514.8600	0.5114	0.5149	1,360
25/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3900.4600	3916.5200	3.9005	3.9165	0
25/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	566.2100	569.6600	0.5662	0.5697	500
25/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3662.4700	3678.5500	3.6625	3.6786	0
25/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	634.1000	637.5700	0.6341	0.6376	400

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25/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3438.7600	3454.8600	3.4388	3.4549	0
25/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	730.2300	733.7000	0.7302	0.7337	200
25/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3161.6800	3177.7800	3.1617	3.1778	0
25/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1023.1500	1026.3400	1.0232	1.0263	500
25/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2509.4900	2525.3100	2.5095	2.5253	0
25/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2204.1000	2204.7900	2.2041	2.2048	0
25/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1242.9500	1256.2700	1.2430	1.2563	700
25/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3013.0600	3011.7900	3.0131	3.0118	0
25/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	840.2000	851.5600	0.8402	0.8516	1,360
25/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3125.4100	3123.8800	3.1254	3.1239	0
25/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	797.7400	808.8400	0.7977	0.8088	0
25/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3153.6500	3152.0500	3.1537	3.1521	0
25/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	787.3400	798.3700	0.7873	0.7984	0
25/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3182.1500	3180.4800	3.1822	3.1805	0
25/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	777.2100	788.1700	0.7772	0.7882	0
25/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4325.5700	4321.4000	4.3256	4.3214	0
25/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	468.9400	477.4000	0.4689	0.4774	200
25/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4642.8000	4638.0000	4.6428	4.6380	0
25/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	409.3000	417.1300	0.4093	0.4171	500
25/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4674.8500	4669.9900	4.6749	4.6700	0
25/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	403.7800	411.5500	0.4038	0.4116	500
25/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5456.6300	5450.3700	5.4566	5.4504	0
25/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	290.1800	296.5500	0.2902	0.2966	400
25/10/2023	2030 On 02-May-24			Bond Future	10.8543	10.8577	90.1542	90.1410	19,398
25/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	633.4400	634.8600	0.6334	0.6349	1,000
25/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5408.4400	5423.0900	5.4084	5.4231	0
25/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	742.9100	744.2100	0.7429	0.7442	0
25/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4900.7900	4915.3200	4.9008	4.9153	0
25/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	750.7400	752.0300	0.7507	0.7520	0
25/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4867.6600	4882.1800	4.8677	4.8822	0
25/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	758.6400	759.9200	0.7586	0.7599	0
25/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4834.6200	4849.1300	4.8346	4.8491	0
25/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1089.6000	1090.4600	1.0896	1.0905	1,000
25/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3827.2200	3841.3100	3.8272	3.8413	0

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25/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1770.4300	1770.2200	1.7704	1.7702	500
25/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2682.5300	2695.5500	2.6825	2.6956	0
25/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2146.9900	2146.1600	2.1470	2.1462	1,080
25/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2279.6500	2292.0500	2.2797	2.2921	0
25/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2795.8600	2793.9500	2.7959	2.7940	500
25/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1775.2600	1786.5800	1.7753	1.7866	0
25/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4958.2000	4953.0800	4.9582	4.9531	0
25/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	880.0600	888.1700	0.8801	0.8882	1,000
25/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6265.5000	6258.7900	6.2655	6.2588	0
25/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	602.1200	608.6400	0.6021	0.6086	1,080
25/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8643.5300	8634.4300	8.6435	8.6344	0
25/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	295.2900	299.4200	0.2953	0.2994	500
25/10/2023	2030 On 01-August-24			Bond Future	10.9503	10.9540	88.1999	88.1862	0
25/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1609.9100	1608.9900	1.6099	1.6090	0
25/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3810.7000	3823.5200	3.8107	3.8235	0
25/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1624.4000	1623.4600	1.6244	1.6235	0
25/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3786.7000	3799.5000	3.7867	3.7995	0
25/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1638.9800	1638.0200	1.6390	1.6380	0
25/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3762.8000	3775.5800	3.7628	3.7756	0
25/10/2023	2030 On 07-November-24			Bond Future	11.0645	11.0687	90.3285	90.3137	221
25/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2239.8700	2236.8600	2.2399	2.2369	0
25/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3415.2500	3427.0400	3.4153	3.4270	0
25/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2256.6300	2253.5900	2.2566	2.2536	0
25/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3395.5000	3407.2600	3.3955	3.4073	0
25/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2273.8200	2270.7600	2.2738	2.2708	0
25/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3376.2100	3387.9500	3.3762	3.3880	0
25/10/2023	2032 On 02-November-23			Bond Future	11.5956	11.5996	83.1837	83.1652	61,754
25/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
25/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6061.8700	6080.4500	6.0619	6.0805	0
25/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4899.7100	4918.2900	4.8997	4.9183	0
25/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
25/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4849.6300	4868.2100	4.8496	4.8682	0
25/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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25/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4251.6300	4270.2100	4.2516	4.2702	0
25/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	10,000
25/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3560.7000	3579.2900	3.5607	3.5793	0
25/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.3700	0.6600	0.0004	0.0007	0
25/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2828.7600	2847.6300	2.8288	2.8476	500
25/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	2.7000	4.0800	0.0027	0.0041	500
25/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2395.6200	2415.5800	2.3956	2.4156	0
25/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	22.0300	28.0900	0.0220	0.0281	0
25/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1791.0700	1815.7100	1.7911	1.8157	0
25/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	25.1300	31.7400	0.0251	0.0317	0
25/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1746.4300	1771.6200	1.7464	1.7716	0
25/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	28.5600	35.7100	0.0286	0.0357	0
25/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1702.1500	1727.8800	1.7022	1.7279	0
25/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	45.5800	55.0600	0.0456	0.0551	0
25/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1528.7000	1556.7600	1.5287	1.5568	500
25/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	290.9900	311.6100	0.2910	0.3116	0
25/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	736.5900	775.7900	0.7366	0.7758	500
25/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	508.5400	529.3500	0.5085	0.5294	0
25/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	488.1100	527.5000	0.4881	0.5275	15,500
25/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1058.7500	1071.5800	1.0588	1.0716	0
25/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	208.1100	239.5200	0.2081	0.2395	500
25/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1507.4600	1512.2500	1.5075	1.5123	0
25/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	109.4700	132.8400	0.1095	0.1328	0
25/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3023.4800	3010.7900	3.0235	3.0108	0
25/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	12.2300	18.1200	0.0122	0.0181	500
25/10/2023	2032 On 01-February-24			Bond Future	11.7116	11.7156	85.0195	85.0013	92,568
25/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	119.9000	121.7300	0.1199	0.1217	1,200
25/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8338.2100	8358.1800	8.3382	8.3582	0
25/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	354.9400	357.8200	0.3549	0.3578	500
25/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5656.7400	5677.7600	5.6567	5.6778	0
25/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	472.9500	475.9800	0.4730	0.4760	1,200
25/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4943.0800	4964.2500	4.9431	4.9643	0
25/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	488.7100	491.7500	0.4887	0.4918	200
25/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4861.6800	4882.8600	4.8617	4.8829	0

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25/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	805.4400	808.3400	0.8054	0.8083	500
25/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3690.2900	3711.3300	3.6903	3.7113	0
25/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2037.8900	2038.1800	2.0379	2.0382	0
25/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1863.9000	1882.3300	1.8639	1.8823	200
25/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2238.6500	2238.4100	2.2387	2.2384	0
25/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1703.7300	1721.6300	1.7037	1.7216	0
25/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2264.4000	2264.0900	2.2644	2.2641	0
25/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1684.5100	1702.3400	1.6845	1.7023	0
25/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2290.2900	2289.9100	2.2903	2.2899	0
25/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1665.4600	1683.2200	1.6655	1.6832	0
25/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4246.3300	4240.8300	4.2463	4.2408	0
25/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	768.9300	781.5700	0.7689	0.7816	200
25/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4653.2200	4646.7700	4.6532	4.6468	0
25/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	663.6100	675.3000	0.6636	0.6753	1,200
25/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5034.4300	5027.1300	5.0344	5.0271	0
25/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	579.1600	590.0000	0.5792	0.5900	500
25/10/2023	2032 On 02-May-24			Bond Future	11.8315	11.8358	82.7537	82.7348	61,107
25/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	586.1600	587.3700	0.5862	0.5874	1,000
25/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7454.2000	7474.3100	7.4542	7.4743	0
25/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	720.0100	721.0900	0.7200	0.7211	0
25/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6708.9000	6728.8800	6.7089	6.7289	0
25/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	728.1300	729.1900	0.7281	0.7292	0
25/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6668.5000	6688.4600	6.6685	6.6885	0
25/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	736.3100	737.3700	0.7363	0.7374	0
25/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6628.2100	6648.1700	6.6282	6.6482	0
25/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	761.3200	762.3400	0.7613	0.7623	500
25/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6507.9900	6527.9100	6.5080	6.5279	0
25/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	813.3800	814.3300	0.8134	0.8143	1,550
25/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6270.5300	6290.3800	6.2705	6.2904	0
25/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1018.3900	1018.9900	1.0184	1.0190	1,000
25/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5471.9000	5491.4000	5.4719	5.4914	0
25/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1303.9300	1304.0100	1.3039	1.3040	500
25/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4675.2500	4694.2300	4.6753	4.6942	0
25/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1722.2000	1721.5100	1.7222	1.7215	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
25/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3891.2600	3909.4700	3.8913	3.9095	0
25/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5743.4000	5735.5800	5.7434	5.7356	0
25/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1184.8700	1195.9500	1.1849	1.1960	1,000
25/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6649.0800	6639.9600	6.6491	6.6400	0
25/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	951.2600	961.0400	0.9513	0.9610	500
25/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7211.2600	7201.4000	7.2113	7.2014	0
25/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	832.5000	841.5400	0.8325	0.8415	1,550
25/10/2023	2032 On 01-August-24			Bond Future	11.9505	11.9550	84.6368	84.6173	0
25/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1601.0600	1599.4600	1.6011	1.5995	0
25/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5248.6700	5266.5200	5.2487	5.2665	0
25/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1614.1400	1612.5100	1.6141	1.6125	0
25/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5216.0400	5233.8600	5.2160	5.2339	0
25/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1627.5800	1625.9200	1.6276	1.6259	0
25/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5183.8000	5201.5900	5.1838	5.2016	0
25/10/2023	2032 On 07-November-24			Bond Future	12.0978	12.1027	82.5114	82.4908	243
25/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2125.3100	2121.3700	2.1253	2.1214	0
25/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4818.1000	4834.7900	4.8181	4.8348	0
25/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2142.4600	2138.4900	2.1425	2.1385	0
25/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4791.4600	4808.1200	4.7915	4.8081	0
25/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2159.7000	2155.6800	2.1597	2.1557	0
25/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4764.9500	4781.5600	4.7650	4.7816	0
25/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2427.6200	2423.0800	2.4276	2.4231	1,615
25/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4380.0000	4396.0900	4.3800	4.3961	0
25/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6754.3500	6743.4500	6.7544	6.7435	0
25/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1668.4000	1678.1300	1.6684	1.6781	1,615
25/10/2023	2033 On 02-November-23			Bond Future	116.7145	116.6472	116.7145	116.6472	965
25/10/2023	2033 On 01-February-24			Bond Future	119.3191	119.2514	119.3191	119.2514	7,919
25/10/2023	2033 On 02-May-24			Bond Future	120.5457	120.4761	120.5457	120.4761	0
25/10/2023	2033 On 01-August-24			Bond Future	123.3167	123.2451	123.3167	123.2451	0
25/10/2023	2033 On 07-November-24			Bond Future	124.8271	124.7529	124.8271	124.7529	0
25/10/2023	2037 On 02-November-23			Bond Future	12.5967	12.6162	76.1924	76.0932	27,015
25/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0200	0.0300	0.0000	0.0000	0
25/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5634.9100	5734.1100	5.6349	5.7341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	0
25/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5578.1400	5677.3500	5.5781	5.6774	0
25/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0200	0.0500	0.0000	0.0001	0
25/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5521.4300	5620.6500	5.5214	5.6207	0
25/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	9.2400	11.3600	0.0092	0.0114	731
25/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3038.6400	3139.9500	3.0386	3.1400	0
25/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	421.5900	417.5600	0.4216	0.4176	731
25/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	814.2900	909.4500	0.8143	0.9095	0
25/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6181.0000	6081.9200	6.1810	6.0819	0
25/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0600	0.1700	0.0001	0.0002	731
25/10/2023	2037 On 01-February-24			Bond Future	12.7266	12.7467	73.6177	73.5170	135,098
25/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	853.4600	834.4200	0.8535	0.8344	2,500
25/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4145.9000	4227.5700	4.1459	4.2276	0
25/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1229.4100	1203.5300	1.2294	1.2035	0
25/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3359.9100	3434.7400	3.3599	3.4347	0
25/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1248.5400	1222.3200	1.2485	1.2223	0
25/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3326.8400	3401.3300	3.3268	3.4013	0
25/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1267.8500	1241.3000	1.2679	1.2413	0
25/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3294.0000	3368.1600	3.2940	3.3682	0
25/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2762.6400	2714.9300	2.7626	2.7149	0
25/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1754.2600	1807.2600	1.7543	1.8073	2,500
25/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6240.1800	6163.9800	6.2402	6.1640	0
25/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	562.1600	586.6700	0.5622	0.5867	2,500
25/10/2023	2037 On 02-May-24			Bond Future	12.8607	12.8817	75.2596	75.1564	0
25/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	595.4400	583.1100	0.5954	0.5831	0
25/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8162.1300	8253.0100	8.1621	8.2530	0
25/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	603.6200	591.1300	0.6036	0.5911	0
25/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8113.5600	8204.2800	8.1136	8.2043	0
25/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	611.8700	599.2300	0.6119	0.5992	0
25/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8065.1100	8155.6800	8.0651	8.1557	0
25/10/2023	2037 On 01-August-24			Bond Future	12.9975	13.0194	72.7159	72.6102	0
25/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1718.5500	1689.9800	1.7186	1.6900	0
25/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6302.1200	6379.2400	6.3021	6.3792	0
25/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1733.3000	1704.5300	1.7333	1.7045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6264.1000	6341.0200	6.2641	6.3410	0
25/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1748.3700	1719.3900	1.7484	1.7194	1,383
25/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6226.4500	6303.1600	6.2265	6.3032	0
25/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4065.8800	4013.2600	4.0659	4.0133	0
25/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3239.8900	3292.9600	3.2399	3.2930	1,383
25/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5985.0200	5919.4600	5.9850	5.9195	0
25/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2167.5900	2207.7200	2.1676	2.2077	1,383
25/10/2023	2037 On 07-November-24			Bond Future	13.1497	13.1727	74.4698	74.3609	1,634
25/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2663.0600	2623.4000	2.6631	2.6234	0
25/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5486.5500	5555.7500	5.4866	5.5558	0
25/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2683.0200	2643.1400	2.6830	2.6431	0
25/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5456.4600	5525.4400	5.4565	5.5254	0
25/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2703.3500	2663.2600	2.7034	2.6633	0
25/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5426.7800	5495.5500	5.4268	5.4956	0
25/10/2023	2038 On 02-November-23			Bond Future	125.3019	125.1568	125.3019	125.1568	1,922
25/10/2023	2038 On 01-February-24			Bond Future	126.0767	125.9295	126.0767	125.9295	2,768
25/10/2023	2038 On 02-May-24			Bond Future	128.9193	128.7683	128.9193	128.7683	1,706
25/10/2023	2038 On 01-August-24			Bond Future	129.8155	129.6608	129.8155	129.6608	0
25/10/2023	2038 On 07-November-24			Bond Future	132.9826	132.8230	132.9826	132.8230	0
25/10/2023	2040 On 02-November-23			Bond Future	12.8369	12.8615	76.4640	76.3329	20,105
25/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
25/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7727.1500	7858.3300	7.7272	7.8583	0
25/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7230.0600	7361.2400	7.2301	7.3612	0
25/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7168.2500	7299.4300	7.1683	7.2994	0
25/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7106.5200	7237.7000	7.1065	7.2377	0
25/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	128
25/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5886.9500	6018.1500	5.8870	6.0182	0
25/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1.4200	1.9000	0.0014	0.0019	225
25/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4111.7100	4243.3700	4.1117	4.2434	0
25/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	178.6700	178.4600	0.1787	0.1785	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1462.1800	1593.1500	1.4622	1.5932	0
25/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1055.8700	1006.1200	1.0559	1.0061	0
25/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	349.9700	431.4000	0.3500	0.4314	875
25/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1564.3500	1489.9800	1.5644	1.4900	0
25/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	179.2200	236.0300	0.1792	0.2360	1,100
25/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4106.5000	3979.8100	4.1065	3.9798	0
25/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	4.7700	9.2600	0.0048	0.0093	128
25/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5352.5000	5222.1400	5.3525	5.2221	0
25/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.5600	1.3800	0.0006	0.0014	1,100
25/10/2023	2040 On 01-February-24			Bond Future	12.9694	12.9948	73.6450	73.5116	140,890
25/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	850.8300	824.5500	0.8508	0.8246	1,000
25/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4502.0000	4609.0800	4.5020	4.6091	0
25/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	897.9900	870.5200	0.8980	0.8705	0
25/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4379.4800	4485.3700	4.3795	4.4854	0
25/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	913.9400	886.0700	0.9139	0.8861	0
25/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4339.0000	4444.4900	4.3390	4.4445	0
25/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	930.2100	901.9300	0.9302	0.9019	0
25/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4298.9000	4403.9800	4.2989	4.4040	0
25/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2113.8000	2060.5400	2.1138	2.0605	1,000
25/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2479.4900	2559.5900	2.4795	2.5596	0
25/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5461.7000	5367.0600	5.4617	5.3671	0
25/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	823.4200	862.1400	0.8234	0.8621	1,000
25/10/2023	2040 On 02-May-24			Bond Future	13.1055	13.1321	75.2875	75.1509	0
25/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	565.8900	549.9000	0.5659	0.5499	0
25/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9033.4500	9154.0800	9.0335	9.1541	0
25/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	573.9100	557.7100	0.5739	0.5577	0
25/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8980.2800	9100.7000	8.9803	9.1007	0
25/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	582.0100	565.6100	0.5820	0.5656	0
25/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8927.2700	9047.4900	8.9273	9.0475	0
25/10/2023	2040 On 01-August-24			Bond Future	13.2446	13.2723	72.4940	72.3542	0
25/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1803.6600	1764.6400	1.8037	1.7646	0
25/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6736.5000	6837.3200	6.7365	6.8373	0
25/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1819.1600	1779.8700	1.8192	1.7799	0
25/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6695.8700	6796.4200	6.6959	6.7964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1834.7500	1795.1900	1.8348	1.7952	0
25/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6655.4000	6755.6800	6.6554	6.7557	0
25/10/2023	2040 On 07-November-24			Bond Future	13.3983	13.4273	74.2423	74.0985	1,312
25/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2982.2300	2927.3100	2.9822	2.9273	0
25/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5843.5200	5932.4500	5.8435	5.9325	0
25/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3003.7600	2948.5700	3.0038	2.9486	0
25/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5812.2400	5900.9000	5.8122	5.9009	0
25/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3025.0800	2969.6100	3.0251	2.9696	0
25/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5780.8100	5869.1900	5.7808	5.8692	0
25/10/2023	2044 On 02-November-23			Bond Future	12.9166	12.9461	72.6261	72.4696	35,274
25/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7955.1600	8111.6200	7.9552	8.1116	0
25/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7891.5700	8048.0300	7.8916	8.0480	0
25/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7828.0700	7984.5300	7.8281	7.9845	0
25/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.1000	0.1500	0.0001	0.0002	5,860
25/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5176.0800	5332.5900	5.1761	5.3326	0
25/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	278.4100	266.7100	0.2784	0.2667	0
25/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1173.8400	1318.6000	1.1738	1.3186	5,860
25/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	886.4300	831.8900	0.8864	0.8319	0
25/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	445.2700	547.1900	0.4453	0.5472	6,375
25/10/2023	2044 On 01-February-24			Bond Future	13.0455	13.0761	69.8475	69.6882	102,105
25/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	700.8300	672.6300	0.7008	0.6726	0
25/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4961.4700	5092.5200	4.9615	5.0925	0
25/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	714.5600	685.9200	0.7146	0.6859	0
25/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4917.4900	5048.1000	4.9175	5.0481	0
25/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	728.3600	699.2600	0.7284	0.6993	0
25/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4873.6600	5003.8100	4.8737	5.0038	0
25/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2913.1200	2832.0400	2.9131	2.8320	0
25/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1858.6600	1936.8300	1.8587	1.9368	5,000
25/10/2023	2044 On 02-May-24			Bond Future	13.1776	13.2094	71.4053	71.2423	0
25/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	537.1400	517.9900	0.5371	0.5180	0
25/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9204.7000	9348.5600	9.2047	9.3486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	544.9600	525.5600	0.5450	0.5256	0
25/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9150.0000	9293.6100	9.1500	9.2936	0
25/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	552.8700	533.2200	0.5529	0.5332	0
25/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9095.4700	9238.8300	9.0955	9.2388	0
25/10/2023	2044 On 01-August-24			Bond Future	13.3124	13.3456	68.6487	68.4818	0
25/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1631.4900	1587.3000	1.6315	1.5873	0
25/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7194.7400	7317.4500	7.1947	7.3175	0
25/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1646.3000	1601.7900	1.6463	1.6018	0
25/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7152.0800	7274.4700	7.1521	7.2745	0
25/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1661.0000	1616.1700	1.6610	1.6162	0
25/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7109.3700	7231.4400	7.1094	7.2314	0
25/10/2023	2044 On 07-November-24			Bond Future	13.4608	13.4955	70.3041	70.1326	0
25/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2937.1100	2870.6800	2.9371	2.8707	0
25/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5813.1400	5918.2300	5.8131	5.9182	0
25/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2958.4900	2891.7200	2.9585	2.8917	0
25/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5781.4500	5886.2000	5.7815	5.8862	0
25/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2979.9400	2912.8400	2.9799	2.9128	0
25/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5749.9000	5854.3200	5.7499	5.8543	0
25/10/2023	2046 On 02-November-23			Bond Future	106.6130	106.6310	106.6130	106.6310	9,418
25/10/2023	2046 On 01-February-24			Bond Future	108.9923	109.0116	108.9923	109.0116	11,513
25/10/2023	2046 On 02-May-24			Bond Future	109.3007	109.3201	109.3007	109.3201	4,626
25/10/2023	2046 On 01-August-24			Bond Future	111.8131	111.8326	111.8131	111.8326	0
25/10/2023	2046 On 07-November-24			Bond Future	112.3399	112.3590	112.3399	112.3590	0
25/10/2023	2050 On 02-November-23			Bond Future	107.9144	107.8506	107.9144	107.8506	7,974
25/10/2023	2050 On 01-February-24			Bond Future	108.0691	108.0049	108.0691	108.0049	10,613
25/10/2023	2050 On 02-May-24			Bond Future	110.5058	110.4397	110.5058	110.4397	3,316
25/10/2023	2050 On 01-August-24			Bond Future	110.7420	110.6742	110.7420	110.6742	0
25/10/2023	2050 On 07-November-24			Bond Future	113.4435	113.3731	113.4435	113.3731	0
25/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	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
25/10/2023	AL37 On 02-November-23			Index Future	899.0770	899.6970	899.0770	899.6970	0
25/10/2023	AL37 On 01-February-24			Index Future	918.9190	919.5550	918.9190	919.5550	0
25/10/2023	AL37 On 02-May-24			Index Future	939.4200	940.0690	939.4200	940.0690	0
25/10/2023	AL37 On 01-August-24			Index Future	960.8020	961.4650	960.8020	961.4650	0
25/10/2023	AL37 On 07-November-24			Index Future	984.0340	984.7110	984.0340	984.7110	0
25/10/2023	AL7T On 02-November-23			Index Future	1010.6320	1009.9340	1010.6320	1,009.9340	0
25/10/2023	AL7T On 01-February-24			Index Future	1032.9350	1032.2250	1032.9350	1,032.2250	0
25/10/2023	AL7T On 02-May-24			Index Future	1055.9800	1055.2530	1055.9800	1,055.2530	0
25/10/2023	AL7T On 01-August-24			Index Future	1080.0140	1079.2700	1080.0140	1,079.2700	0
25/10/2023	AL7T On 07-November-24			Index Future	1106.1290	1105.3640	1106.1290	1,105.3640	0
25/10/2023	ALBI On 02-November-23			Index Future	884.1450	883.5610	884.1450	883.5610	68
25/10/2023	ALBI On 01-February-24			Index Future	903.6570	903.0630	903.6570	903.0630	39
25/10/2023	ALBI On 02-May-24			Index Future	923.8180	923.2090	923.8180	923.2090	0
25/10/2023	ALBI On 01-August-24			Index Future	944.8450	944.2210	944.8450	944.2210	0
25/10/2023	ALBI On 07-November-24			Index Future	967.6910	967.0500	967.6910	967.0500	0
25/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	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
25/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	ES33 On 02-November-23			Bond Future	13.0446	13.0702	70.7981	70.6888	0
25/10/2023	ES33 On 01-February-24			Bond Future	13.2091	13.2357	72.3780	72.2670	0
25/10/2023	ES33 On 02-May-24			Bond Future	13.3753	13.4031	70.2105	70.0967	0
25/10/2023	ES33 On 01-August-24			Bond Future	13.5416	13.5708	71.8241	71.7074	0
25/10/2023	ES33 On 07-November-24			Bond Future	13.7449	13.7757	69.7700	69.6499	0
25/10/2023	ES42 On 02-November-23			Bond Future	13.5083	13.5384	66.5351	66.3903	0
25/10/2023	ES42 On 01-February-24			Bond Future	13.6577	13.6890	68.0199	67.8725	0
25/10/2023	ES42 On 02-May-24			Bond Future	13.8141	13.8468	65.2909	65.1399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	ES42 On 01-August-24			Bond Future	13.9675	14.0015	66.7912	66.6366	0
25/10/2023	ES42 On 07-November-24			Bond Future	14.1505	14.1863	64.1499	63.9909	0
25/10/2023	GOVI On 02-November-23			GOVI	871.2830	870.7130	871.2830	870.7130	18
25/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	145170.0000	150870.0000	14.5170	15.0870	0
25/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	145270.0000	150970.0000	14.5270	15.0970	0
25/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	145370.0000	151070.0000	14.5370	15.1070	0
25/10/2023	GOVI On 01-February-24			GOVI	890.5110	889.9310	890.5110	889.9310	694
25/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	105310.0000	99510.0000	10.5310	9.9510	0
25/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	105210.0000	99410.0000	10.5210	9.9410	0
25/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	105110.0000	99310.0000	10.5110	9.9310	0
25/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-May-24			GOVI	910.3790	909.7850	910.3790	909.7850	0
25/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	405910.0000	411850.0000	40.5910	41.1850	0
25/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	406010.0000	411950.0000	40.6010	41.1950	0
25/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	406110.0000	412050.0000	40.6110	41.2050	0
25/10/2023	GOVI On 01-August-24			GOVI	931.0990	930.4910	931.0990	930.4910	0
25/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	122710.0000	128790.0000	12.2710	12.8790	0
25/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	122810.0000	128890.0000	12.2810	12.8890	0
25/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	122910.0000	128990.0000	12.2910	12.8990	0
25/10/2023	GOVI On 07-November-24			GOVI	953.6140	952.9880	953.6140	952.9880	0
25/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	48340.0000	42080.0000	4.8340	4.2080	0
25/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	48240.0000	41980.0000	4.8240	4.1980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	48140.0000	41880.0000	4.8140	4.1880	0
25/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/10/2023	IGOV On 02-November-23			Index Future	325.4520	325.6230	325.4520	325.6230	37
25/10/2023	IGOV On 01-February-24			Index Future	332.7150	332.8900	332.7150	332.8900	593
25/10/2023	IGOV On 02-May-24			Index Future	340.2170	340.3960	340.2170	340.3960	0
25/10/2023	IGOV On 01-August-24			Index Future	348.0370	348.2200	348.0370	348.2200	0
25/10/2023	IGOV On 07-November-24			Index Future	356.5340	356.7210	356.5340	356.7210	0
25/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
25/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3500	8.3700	91.6500	91.6300	0
25/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4700	8.5000	91.5300	91.5000	0
25/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4800	8.5000	91.5200	91.5000	0
25/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5200	8.5200	91.4800	91.4800	0
25/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5200	8.5200	91.4800	91.4800	0
25/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.5100	8.5300	91.4900	91.4700	0
25/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4400	8.4800	91.5600	91.5200	0
25/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.4300	91.6200	91.5700	0
25/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2500	8.3300	91.7500	91.6700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2100	8.3000	91.7900	91.7000	0
25/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1000	8.1900	91.9000	91.8100	0
25/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0900	8.1800	91.9100	91.8200	0
25/10/2023	R035 On 02-November-23			Bond Future	12.2570	12.2866	81.2279	81.0759	103,211
25/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
25/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9078.1000	9230.0700	9.0781	9.2301	0
25/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	400
25/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6157.7800	6309.7600	6.1578	6.3098	0
25/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.2700	0.3800	0.0003	0.0004	0
25/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4525.4700	4677.5500	4.5255	4.6776	0
25/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.3100	0.4300	0.0003	0.0004	0
25/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4470.0000	4622.0900	4.4700	4.6221	0
25/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.3500	0.4900	0.0004	0.0005	0
25/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4414.5700	4566.6800	4.4146	4.5667	0
25/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	10.1700	11.2400	0.0102	0.0112	6,500
25/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2946.0500	3099.0900	2.9461	3.0991	0
25/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	15.4900	16.7100	0.0155	0.0167	731
25/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2735.4700	2888.6600	2.7355	2.8887	0
25/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	549.0000	514.5400	0.5490	0.5145	731
25/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	636.2500	753.7600	0.6363	0.7538	0
25/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2983.8300	2845.2100	2.9838	2.8452	0
25/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	18.1100	31.4600	0.0181	0.0315	400
25/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6449.4800	6297.5800	6.4495	6.2976	0
25/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0200	0.0900	0.0000	0.0001	731
25/10/2023	R035 On 01-February-24			Bond Future	12.3899	12.4206	83.0205	82.8659	59,015
25/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	76.3800	72.6800	0.0764	0.0727	400
25/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9741.7600	9892.6100	9.7418	9.8926	0
25/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	250.0000	238.6300	0.2500	0.2386	400
25/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7025.0800	7168.2600	7.0251	7.1683	0
25/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1683.7700	1628.0400	1.6838	1.6280	0
25/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2750.5000	2849.3200	2.7505	2.8493	0
25/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1707.0900	1650.8100	1.7071	1.6508	0
25/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2722.5300	2820.8000	2.7225	2.8208	0
25/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1730.7600	1673.9200	1.7308	1.6739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2694.9700	2792.6800	2.6950	2.7927	0
25/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5808.6800	5692.4400	5.8087	5.6924	0
25/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	670.9700	709.2800	0.6710	0.7093	400
25/10/2023	R035 On 02-May-24			Bond Future	12.5162	12.5483	80.3597	80.2014	100,132
25/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	673.3900	649.7000	0.6734	0.6497	0
25/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7626.0700	7760.6800	7.6261	7.7607	0
25/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	682.3700	658.4000	0.6824	0.6584	0
25/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7579.4800	7713.8100	7.5795	7.7138	0
25/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	691.4300	667.2000	0.6914	0.6672	0
25/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7533.0300	7667.1000	7.5330	7.6671	0
25/10/2023	R035 On 01-August-24			Bond Future	12.6407	12.6742	82.1884	82.0263	0
25/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1759.1700	1711.5100	1.7592	1.7115	0
25/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6037.7900	6152.2200	6.0378	6.1522	0
25/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1776.4100	1728.4100	1.7764	1.7284	0
25/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6002.8700	6116.9600	6.0029	6.1170	0
25/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1793.7500	1745.4100	1.7938	1.7454	0
25/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5968.0900	6081.8400	5.9681	6.0818	0
25/10/2023	R035 On 07-November-24			Bond Future	12.7965	12.8318	79.6542	79.4875	0
25/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2376.6000	2316.2400	2.3766	2.3162	0
25/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5425.9000	5532.2200	5.4259	5.5322	0
25/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2395.6900	2335.0000	2.3957	2.3350	0
25/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5395.0300	5501.0200	5.3950	5.5010	0
25/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2415.1900	2354.1500	2.4152	2.3542	0
25/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5364.6100	5470.2500	5.3646	5.4703	0
25/10/2023	R053 On 02-November-23			Bond Future	12.8463	12.8806	91.9153	91.6775	3,320
25/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	716.5700	662.7000	0.7166	0.6627	0
25/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	968.6000	1152.5000	0.9686	1.1525	0
25/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	749.2800	692.6700	0.7493	0.6927	0
25/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	931.6800	1112.8400	0.9317	1.1128	0
25/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	782.8700	723.4600	0.7829	0.7235	0
25/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	895.7300	1074.0900	0.8957	1.0741	0
25/10/2023	R053 On 01-February-24			Bond Future	12.9717	13.0074	93.9437	93.7015	0
25/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2862.0500	2758.2800	2.8621	2.7583	0
25/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3215.1400	3353.5800	3.2151	3.3536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2897.3900	2792.7500	2.8974	2.7928	0
25/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3181.9600	3319.5300	3.1820	3.3195	0
25/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2932.9200	2827.4300	2.9329	2.8274	0
25/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3149.0600	3285.7800	3.1491	3.2858	0
25/10/2023	R053 On 02-May-24			Bond Future	13.1000	13.1372	90.1741	89.9262	5,189
25/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3929.0900	3816.5700	3.9291	3.8166	0
25/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4466.3200	4601.7000	4.4663	4.6017	0
25/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3964.1600	3851.0000	3.9642	3.8510	0
25/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4433.8700	4568.6100	4.4339	4.5686	0
25/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3999.3500	3885.5600	3.9994	3.8856	0
25/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4401.6400	4535.7500	4.4016	4.5358	0
25/10/2023	R053 On 01-August-24			Bond Future	13.2266	13.2654	92.2260	91.9723	0
25/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4714.3100	4595.5800	4.7143	4.5956	0
25/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5352.4900	5487.4700	5.3525	5.4875	0
25/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4748.3400	4629.0800	4.7483	4.6291	0
25/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5320.0600	5454.5100	5.3201	5.4545	0
25/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4782.4600	4662.6700	4.7825	4.6627	0
25/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5287.8200	5421.7400	5.2878	5.4217	0
25/10/2023	R053 On 07-November-24			Bond Future	13.3765	13.4172	88.5774	88.3167	0
25/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3896.1900	3794.4900	3.8962	3.7945	0
25/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7821.0700	7979.9900	7.8211	7.9800	0
25/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3923.8800	3821.6800	3.9239	3.8217	0
25/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7779.1100	7937.5300	7.7791	7.9375	0
25/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3951.6700	3848.9700	3.9517	3.8490	0
25/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7737.3400	7895.2600	7.7373	7.8953	0
25/10/2023	R186 On 02-November-23			Bond Future	9.3349	9.2862	107.0579	107.1898	33,519
25/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	49.4800	87.2000	0.0495	0.0872	1,715
25/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	551.6200	457.3800	0.5516	0.4574	0
25/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	301.9400	397.6100	0.3019	0.3976	0
25/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	179.8900	143.6000	0.1799	0.1436	0
25/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	318.7900	416.4600	0.3188	0.4165	0
25/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	169.7100	135.4200	0.1697	0.1354	0
25/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	336.1600	435.7600	0.3362	0.4358	0
25/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	160.0600	127.7000	0.1601	0.1277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2886.1200	3018.0900	2.8861	3.0181	0
25/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	1,715
25/10/2023	R186 On 01-February-24			Bond Future	9.3713	9.3173	104.1107	104.2466	72,453
25/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1034.8600	1117.3300	1.0349	1.1173	0
25/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	712.0700	658.6600	0.7121	0.6587	0
25/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1049.6600	1132.7400	1.0497	1.1327	0
25/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	701.8400	649.0400	0.7018	0.6490	0
25/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1064.7800	1148.4600	1.0648	1.1485	0
25/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	691.9400	639.7400	0.6919	0.6397	0
25/10/2023	R186 On 02-May-24			Bond Future	9.4039	9.3441	106.4331	106.5717	10,568
25/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	128.0200	144.5000	0.1280	0.1445	0
25/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3470.1800	3348.1100	3.4702	3.3481	0
25/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	130.1700	146.8800	0.1302	0.1469	0
25/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3448.2100	3326.3700	3.4482	3.3264	0
25/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	132.3600	149.2900	0.1324	0.1493	0
25/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3426.2800	3304.6600	3.4263	3.3047	0
25/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1597.4600	1685.5500	1.5975	1.6856	2,030
25/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	845.6900	795.2300	0.8457	0.7952	0
25/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2743.5500	2852.6000	2.7436	2.8526	0
25/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	469.1800	439.6800	0.4692	0.4397	2,030
25/10/2023	R186 On 01-August-24			Bond Future	9.4215	9.3547	103.5447	103.6862	0
25/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	503.0900	547.2800	0.5031	0.5473	0
25/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2087.8800	1990.5500	2.0879	1.9906	0
25/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	509.2000	553.7800	0.5092	0.5538	0
25/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2072.4100	1975.4700	2.0724	1.9755	0
25/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	515.0500	560.0000	0.5151	0.5600	0
25/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2056.6800	1960.1100	2.0567	1.9601	0
25/10/2023	R186 On 07-November-24			Bond Future	9.4661	9.3902	106.0442	106.1883	3,495
25/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	951.0100	1015.0700	0.9510	1.0151	0
25/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1590.7600	1510.8000	1.5908	1.5108	0
25/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	960.6200	1025.0500	0.9606	1.0251	0
25/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1581.2600	1501.6700	1.5813	1.5017	0
25/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	969.8500	1034.6400	0.9699	1.0346	0
25/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1571.3900	1492.1600	1.5714	1.4922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R197 On 02-November-23			Bond Future	342.7720	342.6281	342.7720	342.6281	0
25/10/2023	R202 On 02-November-23			Bond Future	251.1998	251.0549	251.1998	251.0549	4,558
25/10/2023	R202 On 01-February-24			Bond Future	251.8313	251.6854	251.8313	251.6854	5,070
25/10/2023	R202 On 02-May-24			Bond Future	257.5092	257.3593	257.5092	257.3593	0
25/10/2023	R202 On 01-August-24			Bond Future	258.3334	258.1795	258.3334	258.1795	0
25/10/2023	R202 On 07-November-24			Bond Future	264.6364	264.4765	264.6364	264.4765	0
25/10/2023	R209 On 02-November-23			Bond Future	12.3404	12.3644	62.4657	62.3583	18,532
25/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	0
25/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4769.7600	4877.2000	4.7698	4.8772	0
25/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	0
25/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4720.0900	4827.5300	4.7201	4.8275	0
25/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0300	0.0500	0.0000	0.0001	0
25/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4670.4800	4777.9200	4.6705	4.7779	0
25/10/2023	R209 On 01-February-24			Bond Future	12.4551	12.4798	63.8442	63.7350	14,440
25/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1192.1500	1159.2200	1.1922	1.1592	0
25/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2696.6100	2772.8500	2.6966	2.7729	0
25/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1210.1500	1176.8400	1.2102	1.1768	0
25/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2668.9700	2744.8300	2.6690	2.7448	0
25/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1228.4400	1194.7500	1.2284	1.1948	0
25/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2641.6800	2717.1600	2.6417	2.7172	0
25/10/2023	R209 On 02-May-24			Bond Future	12.5723	12.5981	62.1151	62.0032	0
25/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	524.6000	510.0700	0.5246	0.5101	0
25/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7065.7300	7163.0700	7.0657	7.1631	0
25/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	531.8400	517.1300	0.5318	0.5171	0
25/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7023.0100	7120.1700	7.0230	7.1202	0
25/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	539.0400	524.1600	0.5390	0.5242	0
25/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6980.3100	7077.3000	6.9803	7.0773	0
25/10/2023	R209 On 01-August-24			Bond Future	12.6880	12.7148	63.5285	63.4140	0
25/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1469.3400	1437.7000	1.4693	1.4377	0
25/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5535.9400	5618.7800	5.5359	5.6188	0
25/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1482.2600	1450.3900	1.4823	1.4504	0
25/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5502.0900	5584.7000	5.5021	5.5847	0
25/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1495.2600	1463.1600	1.4953	1.4632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5468.3600	5550.7400	5.4684	5.5507	0
25/10/2023	R209 On 07-November-24			Bond Future	12.8264	12.8544	61.9041	61.7863	101
25/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2187.2900	2144.5600	2.1873	2.1446	0
25/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4859.8400	4934.9000	4.8598	4.9349	0
25/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2204.6800	2161.7200	2.2047	2.1617	0
25/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4832.6000	4907.4300	4.8326	4.9074	0
25/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2221.9000	2178.7000	2.2219	2.1787	0
25/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4805.2400	4879.8300	4.8052	4.8798	0
25/10/2023	R210 On 02-November-23			Bond Future	224.8004	224.7708	224.8004	224.7708	136
25/10/2023	R210 On 01-February-24			Bond Future	229.8173	229.7891	229.8173	229.7891	501
25/10/2023	R210 On 02-May-24			Bond Future	231.7414	231.7117	231.7414	231.7117	0
25/10/2023	R210 On 01-August-24			Bond Future	237.0681	237.0373	237.0681	237.0373	0
25/10/2023	R210 On 07-November-24			Bond Future	239.5162	239.4829	239.5162	239.4829	0
25/10/2023	R213 On 02-November-23			Bond Future	11.2504	11.2544	80.4822	80.4656	15,162
25/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	36.2100	43.9900	0.0362	0.0440	731
25/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1360.9700	1385.3500	1.3610	1.3854	0
25/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	181.3100	197.8500	0.1813	0.1979	0
25/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	777.1600	810.3000	0.7772	0.8103	0
25/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	195.1200	212.0000	0.1951	0.2120	0
25/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	748.3500	781.8300	0.7484	0.7818	0
25/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	209.5900	226.7800	0.2096	0.2268	0
25/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	720.2300	754.0200	0.7202	0.7540	0
25/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	967.0800	977.4400	0.9671	0.9774	731
25/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	171.6100	198.5700	0.1716	0.1986	0
25/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5833.2300	5816.6700	5.8332	5.8167	0
25/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	731
25/10/2023	R213 On 01-February-24			Bond Future	11.3640	11.3680	82.2584	82.2422	25,894
25/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2581.9100	2580.5000	2.5819	2.5805	0
25/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1215.0900	1229.8800	1.2151	1.2299	0
25/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2608.0300	2606.5500	2.6080	2.6066	0
25/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1200.9800	1215.7000	1.2010	1.2157	0
25/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2634.0900	2632.5400	2.6341	2.6325	0
25/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1186.8400	1201.4900	1.1868	1.2015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R213 On 02-May-24			Bond Future	11.4711	11.4753	80.5340	80.5173	0
25/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	735.2400	736.1900	0.7352	0.7362	0
25/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5695.1800	5712.9200	5.6952	5.7129	0
25/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	743.0600	744.0000	0.7431	0.7440	0
25/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5659.7700	5677.5000	5.6598	5.6775	0
25/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	750.9500	751.8800	0.7510	0.7519	0
25/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5624.4500	5642.1700	5.6245	5.6422	0
25/10/2023	R213 On 01-August-24			Bond Future	11.5751	11.5795	82.3668	82.3494	0
25/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1575.3500	1573.7000	1.5754	1.5737	0
25/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4428.2000	4443.9100	4.4282	4.4439	0
25/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1589.7500	1588.0700	1.5898	1.5881	0
25/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4401.8300	4417.5100	4.4018	4.4175	0
25/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1603.9500	1602.2500	1.6040	1.6023	0
25/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4375.2900	4390.9500	4.3753	4.3910	0
25/10/2023	R213 On 07-November-24			Bond Future	11.7141	11.7189	80.7922	80.7737	0
25/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2128.4600	2124.6100	2.1285	2.1246	0
25/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4063.5100	4078.1200	4.0635	4.0781	0
25/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2144.9400	2141.0600	2.1449	2.1411	0
25/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4041.0300	4055.6100	4.0410	4.0556	0
25/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2161.1700	2157.2500	2.1612	2.1573	0
25/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4018.3300	4032.8700	4.0183	4.0329	0
25/10/2023	R214 On 02-November-23			Bond Future	12.6559	12.6850	58.3697	58.2380	13,174
25/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5888.9200	6020.6100	5.8889	6.0206	0
25/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5836.2700	5967.9600	5.8363	5.9680	0
25/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5783.6800	5915.3700	5.7837	5.9154	0
25/10/2023	R214 On 01-February-24			Bond Future	12.7763	12.8065	59.6578	59.5237	13,804
25/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	747.1500	718.2800	0.7472	0.7183	0
25/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3696.2000	3801.4100	3.6962	3.8014	0
25/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	760.7000	731.4100	0.7607	0.7314	0
25/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3661.5700	3766.3600	3.6616	3.7664	0
25/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	774.4100	744.7000	0.7744	0.7447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3627.1500	3731.5200	3.6272	3.7315	0
25/10/2023	R214 On 02-May-24			Bond Future	12.8901	12.9214	57.6835	57.5462	2,002
25/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	509.0600	491.1100	0.5091	0.4911	0
25/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7381.9200	7501.2700	7.3819	7.5013	0
25/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	516.2900	498.1200	0.5163	0.4981	0
25/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7336.7100	7455.8400	7.3367	7.4558	0
25/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	523.4900	505.0900	0.5235	0.5051	0
25/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7291.5300	7410.4300	7.2915	7.4104	0
25/10/2023	R214 On 01-August-24			Bond Future	13.0017	13.0342	58.9962	58.8557	0
25/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1600.1700	1558.1800	1.6002	1.5582	0
25/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5441.7900	5540.3400	5.4418	5.5403	0
25/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1614.1900	1571.9200	1.6142	1.5719	0
25/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5407.8100	5506.0800	5.4078	5.5061	0
25/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1628.1000	1585.5400	1.6281	1.5855	0
25/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5373.7800	5471.7600	5.3738	5.4718	0
25/10/2023	R214 On 07-November-24			Bond Future	13.1381	13.1720	57.1112	56.9668	0
25/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2532.1600	2475.6000	2.5322	2.4756	0
25/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4903.0900	4990.9300	4.9031	4.9909	0
25/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2550.4800	2493.6400	2.5505	2.4936	0
25/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4875.9400	4963.5000	4.8759	4.9635	0
25/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2568.8800	2511.7500	2.5689	2.5118	0
25/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4848.9100	4936.1800	4.8489	4.9362	0
25/10/2023	R248 On 02-November-23			Bond Future	12.8265	12.8610	71.3770	71.1906	27,404
25/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8099.4800	8285.8100	8.0995	8.2858	0
25/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8033.7900	8220.1200	8.0338	8.2201	0
25/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7968.1900	8154.5200	7.9682	8.1545	0
25/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	207
25/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5981.6300	6167.9800	5.9816	6.1680	0
25/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	96.3400	92.6200	0.0963	0.0926	207
25/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1905.6000	2088.2100	1.9056	2.0882	0
25/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3979.8700	3800.1400	3.9799	3.8001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	6.4000	13.0000	0.0064	0.0130	207
25/10/2023	R248 On 01-February-24			Bond Future	12.9553	12.9910	72.9521	72.7624	223,887
25/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	175.4700	165.5700	0.1755	0.1656	1,000
25/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8763.0200	8942.8800	8.7630	8.9429	0
25/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	684.1000	650.9800	0.6841	0.6510	0
25/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5275.5300	5432.1700	5.2755	5.4322	0
25/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	697.6000	663.9500	0.6976	0.6640	0
25/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5229.4600	5385.5700	5.2295	5.3856	0
25/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	711.2700	677.0900	0.7113	0.6771	0
25/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5183.6400	5339.2200	5.1836	5.3392	0
25/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	921.4800	879.4100	0.9215	0.8794	100
25/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4569.8400	4717.5300	4.5698	4.7175	0
25/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2832.5800	2738.4600	2.8326	2.7385	0
25/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2070.4700	2166.1100	2.0705	2.1661	1,100
25/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3703.3800	3592.8500	3.7034	3.5929	0
25/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1559.3500	1638.5800	1.5594	1.6386	1,000
25/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5601.2300	5464.2400	5.6012	5.4642	0
25/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	886.8600	939.6300	0.8869	0.9396	1,100
25/10/2023	R248 On 02-May-24			Bond Future	13.0772	13.1144	70.1303	69.9361	12,631
25/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	480.5100	459.5600	0.4805	0.4596	0
25/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9970.5700	10143.8600	9.9706	10.1439	0
25/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	487.6800	466.4600	0.4877	0.4665	0
25/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9912.0800	10085.1000	9.9121	10.0851	0
25/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	495.0400	473.5400	0.4950	0.4735	0
25/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9853.8800	10026.6200	9.8539	10.0266	0
25/10/2023	R248 On 01-August-24			Bond Future	13.1974	13.2361	71.7262	71.5274	13,000
25/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1873.2800	1814.7200	1.8733	1.8147	0
25/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6785.8400	6926.1000	6.7858	6.9261	0
25/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1889.5600	1830.5900	1.8896	1.8306	0
25/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6743.9400	6883.7900	6.7439	6.8838	0
25/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1906.1500	1846.7800	1.9062	1.8468	0
25/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6702.4300	6841.8800	6.7024	6.8419	0
25/10/2023	R248 On 07-November-24			Bond Future	13.3436	13.3842	69.0027	68.7985	0
25/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3020.9800	2940.8300	3.0210	2.9408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5975.7000	6099.7300	5.9757	6.0997	0
25/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3042.7500	2962.2100	3.0428	2.9622	0
25/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5943.0400	6066.6800	5.9430	6.0667	0
25/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3064.6000	2983.6600	3.0646	2.9837	0
25/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5910.5400	6033.7800	5.9105	6.0338	0
25/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0