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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
30/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	2025 On 02-November-23			Bond Future	172.3593	172.3823	172.3593	172.3823	1,136
30/10/2023	2025 On 01-February-24			Bond Future	174.4042	174.4286	174.4042	174.4286	11,465
30/10/2023	2025 On 02-May-24			Bond Future	178.3280	178.3527	178.3280	178.3527	0
30/10/2023	2025 On 01-August-24			Bond Future	180.5094	180.5348	180.5094	180.5348	0
30/10/2023	2025 On 07-November-24			Bond Future	184.8862	184.9117	184.8862	184.9117	0
30/10/2023	2029 On 02-November-23			Bond Future	122.7378	124.1035	122.7378	124.1035	846
30/10/2023	2029 On 01-February-24			Bond Future	125.4736	126.8704	125.4736	126.8704	3,168
30/10/2023	2029 On 02-May-24			Bond Future	126.9289	128.3571	126.9289	128.3571	0
30/10/2023	2029 On 01-August-24			Bond Future	129.7893	131.2495	129.7893	131.2495	0
30/10/2023	2029 On 07-November-24			Bond Future	131.5354	133.0312	131.5354	133.0312	0
30/10/2023	2030 On 02-November-23			Bond Future	10.6956	10.6516	90.0904	90.2720	12,629

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
30/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4795.7600	4614.1300	4.7958	4.6141	0
30/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3399.8500	3218.2200	3.3999	3.2182	0
30/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0000	0.1100	0.0000	0.0001	800
30/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2626.1700	2444.6500	2.6262	2.4447	0
30/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	4.3100	43.6400	0.0043	0.0436	500
30/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1275.1800	1132.8800	1.2752	1.1329	0
30/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	138.8200	315.3100	0.1388	0.3153	500
30/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	451.2100	446.0700	0.4512	0.4461	0
30/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	546.6700	776.3800	0.5467	0.7764	0
30/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	117.9400	166.0200	0.1179	0.1660	0
30/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	577.4800	807.4000	0.5775	0.8074	0
30/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	107.8100	156.1000	0.1078	0.1561	0
30/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	609.0200	838.9300	0.6090	0.8389	0
30/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	98.4300	146.7100	0.0984	0.1467	0
30/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1730.4100	1926.2000	1.7304	1.9262	500
30/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	3.3000	17.4600	0.0033	0.0175	0
30/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2961.9500	3144.7800	2.9620	3.1448	0
30/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	0.0300	1.2300	0.0000	0.0012	500
30/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3512.2800	3694.2400	3.5123	3.6942	0
30/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0.0000	0.3300	0.0000	0.0003	800
30/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6197.7100	6379.3400	6.1977	6.3793	0
30/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/10/2023	2030 On 01-February-24			Bond Future	10.7872	10.7406	88.0703	88.2564	55,168
30/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	244.0800	281.8000	0.2441	0.2818	400
30/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5274.3900	5126.0000	5.2744	5.1260	0
30/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	423.7800	479.3700	0.4238	0.4794	500
30/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4097.5800	3967.0600	4.0976	3.9671	0
30/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	454.6600	512.9200	0.4547	0.5129	1,360
30/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3960.6400	3832.7900	3.9606	3.8328	0
30/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	513.0500	576.1200	0.5131	0.5761	500
30/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3726.2600	3603.2200	3.7263	3.6032	0
30/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	577.0100	645.0500	0.5770	0.6451	400

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30/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3498.6200	3380.5500	3.4986	3.3806	0
30/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	667.7600	742.3600	0.6678	0.7424	200
30/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3216.1600	3104.6500	3.2162	3.1047	0
30/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	956.3700	1048.7100	0.9564	1.0487	500
30/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2559.6600	2465.8900	2.5597	2.4659	0
30/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2130.7800	2267.7600	2.1308	2.2678	0
30/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1286.5800	1237.4500	1.2866	1.2375	700
30/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2931.2600	3085.3100	2.9313	3.0853	0
30/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	875.3500	843.2900	0.8754	0.8433	1,360
30/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3042.5300	3198.4300	3.0425	3.1984	0
30/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	831.8100	801.6000	0.8318	0.8016	0
30/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3070.7000	3227.0600	3.0707	3.2271	0
30/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	821.3400	791.5900	0.8213	0.7916	0
30/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3098.8200	3255.6200	3.0988	3.2556	0
30/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	810.8300	781.5200	0.8108	0.7815	0
30/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4230.8000	4401.2200	4.2308	4.4012	0
30/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	491.1200	475.4300	0.4911	0.4754	200
30/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4545.9200	4718.9400	4.5459	4.7189	0
30/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	429.3700	416.2800	0.4294	0.4163	500
30/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4577.7100	4750.9700	4.5777	4.7510	0
30/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	423.5900	410.7400	0.4236	0.4107	500
30/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5354.6900	5532.7700	5.3547	5.5328	0
30/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	305.1900	297.1600	0.3052	0.2972	400
30/10/2023	2030 On 02-May-24			Bond Future	10.8863	10.8371	90.0304	90.2205	19,433
30/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	591.0400	642.6900	0.5910	0.6427	1,000
30/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5489.9200	5351.3900	5.4899	5.3514	0
30/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	695.0000	753.0400	0.6950	0.7530	0
30/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4976.7600	4844.6200	4.9768	4.8446	0
30/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	702.5000	760.9800	0.7025	0.7610	0
30/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4943.3000	4811.6000	4.9433	4.8116	0
30/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	709.8800	768.8000	0.7099	0.7688	0
30/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4909.7400	4778.4800	4.9097	4.7785	0
30/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1026.1200	1101.6100	1.0261	1.1016	1,000
30/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3887.6200	3772.9300	3.8876	3.7729	0

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30/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1683.3800	1784.8700	1.6834	1.7849	500
30/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2719.3600	2630.6700	2.7194	2.6307	0
30/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2050.9000	2163.6400	2.0509	2.1636	1,080
30/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2307.4400	2230.0000	2.3074	2.2300	0
30/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2688.3800	2816.8000	2.6884	2.8168	500
30/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1791.6600	1729.9000	1.7917	1.7299	0
30/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4833.0100	4993.2800	4.8330	4.9933	0
30/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	878.7500	848.8400	0.8788	0.8488	1,000
30/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6136.9500	6307.7600	6.1370	6.3078	0
30/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	597.4500	578.0800	0.5975	0.5781	1,080
30/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8514.1800	8696.0200	8.5142	8.6960	0
30/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	289.8200	281.4800	0.2898	0.2815	500
30/10/2023	2030 On 01-August-24			Bond Future	10.9953	10.9432	88.0324	88.2266	0
30/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1485.4800	1570.3400	1.4855	1.5703	0
30/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3853.8200	3744.4600	3.8538	3.7445	0
30/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1499.4500	1584.8000	1.4995	1.5848	0
30/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3829.3000	3720.4300	3.8293	3.7204	0
30/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1513.2200	1599.0500	1.5132	1.5991	0
30/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3804.5900	3696.2000	3.8046	3.6962	0
30/10/2023	2030 On 07-November-24			Bond Future	11.1162	11.0608	90.1434	90.3420	221
30/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2078.6500	2176.9100	2.0787	2.1769	0
30/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3439.1800	3338.8200	3.4392	3.3388	0
30/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2094.9500	2193.6500	2.0950	2.1937	0
30/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3418.9700	3319.0500	3.4190	3.3191	0
30/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2111.6700	2210.8200	2.1117	2.2108	0
30/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3399.2100	3299.7400	3.3992	3.2997	0
30/10/2023	2032 On 02-November-23			Bond Future	11.6269	11.5732	83.0384	83.2881	60,612
30/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
30/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6207.1700	5957.5100	6.2072	5.9575	0
30/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5045.0100	4795.3500	5.0450	4.7954	0
30/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
30/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4994.9300	4745.2700	4.9949	4.7453	0
30/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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30/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4396.9300	4147.2700	4.3969	4.1473	0
30/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	10,000
30/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3706.0000	3456.3400	3.7060	3.4563	0
30/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.0000	0.1000	0.0000	0.0001	0
30/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2973.6900	2724.1300	2.9737	2.7241	500
30/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.0000	1.1300	0.0000	0.0011	500
30/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2538.2200	2289.6900	2.5382	2.2897	0
30/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	0.3500	13.9000	0.0004	0.0139	0
30/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1914.6900	1678.5800	1.9147	1.6786	0
30/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	0.4800	16.2300	0.0005	0.0162	0
30/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1867.0800	1633.1700	1.8671	1.6332	0
30/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	0.6400	18.8700	0.0006	0.0189	0
30/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1819.5300	1588.1000	1.8195	1.5881	0
30/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	1.8400	32.5600	0.0018	0.0326	0
30/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1630.2600	1411.3200	1.6303	1.4113	500
30/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	89.1000	269.3200	0.0891	0.2693	0
30/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	680.0000	610.5600	0.6800	0.6106	500
30/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	246.8400	497.5500	0.2468	0.4976	0
30/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	371.7100	372.7600	0.3717	0.3728	15,500
30/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	791.0700	1085.0900	0.7911	1.0851	0
30/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	85.7300	130.0900	0.0857	0.1301	500
30/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1277.4700	1560.3000	1.2775	1.5603	0
30/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	24.7800	57.9500	0.0248	0.0580	0
30/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2866.1600	3119.0600	2.8662	3.1191	0
30/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	0.2100	3.4500	0.0002	0.0035	500
30/10/2023	2032 On 01-February-24			Bond Future	11.7449	11.6885	84.8687	85.1243	93,066
30/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	93.6500	115.2200	0.0937	0.1152	1,200
30/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8462.7300	8228.6700	8.4627	8.2287	0
30/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	296.3900	348.1800	0.2964	0.3482	500
30/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5748.9600	5545.1200	5.7490	5.5451	0
30/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	402.9600	467.4700	0.4030	0.4675	1,200
30/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5023.8600	4832.7400	5.0239	4.8327	0
30/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	419.3500	485.6400	0.4194	0.4856	200
30/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4943.0900	4753.7500	4.9431	4.7538	0

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30/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	741.4500	837.7300	0.7415	0.8377	500
30/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3777.0700	3617.7200	3.7771	3.6177	0
30/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1950.9600	2115.5500	1.9510	2.1156	0
30/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1927.7400	1836.7000	1.9277	1.8367	200
30/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2149.2200	2321.2700	2.1492	2.3213	0
30/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1765.0700	1681.4900	1.7651	1.6815	0
30/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2174.5600	2347.5100	2.1746	2.3475	0
30/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1745.4400	1662.7600	1.7454	1.6628	0
30/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2200.2100	2374.0700	2.2002	2.3741	0
30/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1726.1500	1644.3800	1.7262	1.6444	0
30/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4131.4900	4351.0400	4.1315	4.3510	0
30/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	804.8600	768.7800	0.8049	0.7688	200
30/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4533.4400	4758.6900	4.5334	4.7587	0
30/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	694.6000	664.2200	0.6946	0.6642	1,200
30/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4910.5400	5140.3700	4.9105	5.1404	0
30/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	606.0400	580.2400	0.6060	0.5802	500
30/10/2023	2032 On 02-May-24			Bond Future	11.8673	11.8083	82.5954	82.8566	61,107
30/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	489.5700	543.5900	0.4896	0.5436	1,000
30/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7515.8600	7308.6700	7.5159	7.3087	0
30/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	609.7800	673.3200	0.6098	0.6733	0
30/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6756.9200	6559.2500	6.7569	6.5593	0
30/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	617.1600	681.2500	0.6172	0.6813	0
30/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6715.7800	6518.6600	6.7158	6.5187	0
30/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	624.6000	689.2600	0.6246	0.6893	0
30/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6674.7500	6478.2000	6.6748	6.4782	0
30/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	647.2100	713.5700	0.6472	0.7136	500
30/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6552.1300	6357.2800	6.5521	6.3573	0
30/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	694.6200	764.4600	0.6946	0.7645	1,550
30/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6310.0200	6118.6500	6.3100	6.1187	0
30/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	900.5900	984.1400	0.9006	0.9841	1,000
30/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5512.3500	5334.6900	5.5124	5.3347	0
30/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1193.8900	1294.2200	1.1939	1.2942	500
30/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4723.4600	4562.5800	4.7235	4.5626	0
30/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1602.0000	1722.0600	1.6020	1.7221	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
30/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3929.3100	3788.1600	3.9293	3.7882	0
30/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5597.0500	5811.7000	5.5971	5.8117	0
30/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1196.7700	1150.2100	1.1968	1.1502	1,000
30/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6497.3600	6721.9000	6.4974	6.7219	0
30/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	957.7900	921.1200	0.9578	0.9211	500
30/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7056.9500	7286.5600	7.0570	7.2866	0
30/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	836.4400	804.8400	0.8364	0.8048	1,550
30/10/2023	2032 On 01-August-24			Bond Future	11.9968	11.9349	84.4370	84.7039	0
30/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1468.9300	1570.8100	1.4689	1.5708	0
30/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5316.3100	5151.3200	5.3163	5.1513	0
30/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1483.2800	1585.8000	1.4833	1.5858	0
30/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5284.9500	5120.6000	5.2850	5.1206	0
30/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1497.9900	1601.1500	1.4980	1.6012	0
30/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5253.9800	5090.2700	5.2540	5.0903	0
30/10/2023	2032 On 07-November-24			Bond Future	12.1496	12.0845	82.2940	82.5671	719
30/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1982.9000	2100.1800	1.9829	2.1002	0
30/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4893.0700	4737.3000	4.8931	4.7373	0
30/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1999.5000	2117.3700	1.9995	2.1174	0
30/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4865.8800	4710.7000	4.8659	4.7107	0
30/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2016.1700	2134.6500	2.0162	2.1347	0
30/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4838.8000	4684.2300	4.8388	4.6842	0
30/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2275.9400	2403.4000	2.2759	2.4034	1,615
30/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4445.7000	4300.1100	4.4457	4.3001	0
30/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6536.6400	6748.1100	6.5366	6.7481	0
30/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1668.0700	1606.4900	1.6681	1.6065	1,615
30/10/2023	2033 On 02-November-23			Bond Future	115.7531	115.9441	115.7531	115.9441	805
30/10/2023	2033 On 01-February-24			Bond Future	118.3332	118.5290	118.3332	118.5290	8,207
30/10/2023	2033 On 02-May-24			Bond Future	119.5318	119.7319	119.5318	119.7319	0
30/10/2023	2033 On 01-August-24			Bond Future	122.2257	122.4301	122.2257	122.4301	0
30/10/2023	2033 On 07-November-24			Bond Future	123.6902	123.8998	123.6902	123.8998	0
30/10/2023	2037 On 02-November-23			Bond Future	12.6175	12.5489	76.0863	76.4369	27,015
30/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5741.0000	5390.3400	5.7410	5.3903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5684.2300	5333.5700	5.6842	5.3336	0
30/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5627.5200	5276.8600	5.6275	5.2769	0
30/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	0.0400	5.7200	0.0000	0.0057	731
30/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3135.5500	2790.5700	3.1356	2.7906	0
30/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	172.4800	453.1100	0.1725	0.4531	731
30/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	671.2900	601.2600	0.6713	0.6013	0
30/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6074.8300	6425.4900	6.0748	6.4255	0
30/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
30/10/2023	2037 On 01-February-24			Bond Future	12.7487	12.6771	73.5071	73.8659	135,828
30/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	781.7400	908.4300	0.7817	0.9084	2,500
30/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4184.7800	3952.6800	4.1848	3.9527	0
30/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1146.2600	1306.0700	1.1463	1.3061	0
30/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3387.3600	3188.3800	3.3874	3.1884	0
30/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1165.3100	1326.6500	1.1653	1.3267	0
30/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3354.2100	3156.7600	3.3542	3.1568	0
30/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1184.5500	1347.4200	1.1846	1.3474	0
30/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3321.3000	3125.3800	3.3213	3.1254	0
30/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2664.7500	2911.1000	2.6648	2.9111	0
30/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1766.9700	1654.5300	1.7670	1.6545	2,500
30/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6122.4000	6448.0700	6.1224	6.4481	0
30/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	554.9800	521.8600	0.5550	0.5219	2,500
30/10/2023	2037 On 02-May-24			Bond Future	12.8844	12.8100	75.1430	75.5096	0
30/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	524.1500	596.5600	0.5242	0.5966	0
30/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8207.5100	7913.2600	8.2075	7.9133	0
30/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	531.7200	604.9000	0.5317	0.6049	0
30/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8158.3300	7864.8500	8.1583	7.8649	0
30/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	539.3700	613.3400	0.5394	0.6133	0
30/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8109.2800	7816.5900	8.1093	7.8166	0
30/10/2023	2037 On 01-August-24			Bond Future	13.0294	12.9518	72.5624	72.9371	0
30/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1624.1000	1761.8000	1.6241	1.7618	0
30/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6361.1900	6124.1800	6.3612	6.1242	0
30/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1640.4300	1779.0200	1.6404	1.7790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6324.7500	6088.6300	6.3248	6.0886	0
30/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1656.8700	1796.3500	1.6569	1.7964	1,383
30/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6288.4700	6053.2400	6.2885	6.0532	0
30/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3993.8000	4224.2100	3.9938	4.2242	0
30/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3321.3300	3177.0300	3.3213	3.1770	1,383
30/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5898.3200	6172.4900	5.8983	6.1725	0
30/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2234.4100	2133.8700	2.2344	2.1339	1,383
30/10/2023	2037 On 07-November-24			Bond Future	13.1853	13.1044	74.3015	74.6850	1,634
30/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2517.2600	2689.2300	2.5173	2.6892	0
30/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5509.0800	5297.5600	5.5091	5.2976	0
30/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2536.7600	2709.5500	2.5368	2.7096	0
30/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5478.5300	5267.8300	5.4785	5.2678	0
30/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2556.6500	2730.2500	2.5567	2.7303	0
30/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5448.4100	5238.5200	5.4484	5.2385	0
30/10/2023	2038 On 02-November-23			Bond Future	125.4204	124.1434	125.4204	124.1434	1,682
30/10/2023	2038 On 01-February-24			Bond Future	126.1945	124.8896	126.1945	124.8896	3,069
30/10/2023	2038 On 02-May-24			Bond Future	129.0335	127.6992	129.0335	127.6992	1,706
30/10/2023	2038 On 01-August-24			Bond Future	129.8742	128.5099	129.8742	128.5099	0
30/10/2023	2038 On 07-November-24			Bond Future	133.0225	131.6248	133.0225	131.6248	0
30/10/2023	2040 On 02-November-23			Bond Future	12.8276	12.7690	76.5138	76.8286	19,105
30/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
30/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7677.3600	7362.6300	7.6774	7.3626	0
30/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7180.2700	6865.5400	7.1803	6.8655	0
30/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7118.4600	6803.7300	7.1185	6.8037	0
30/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7056.7300	6742.0000	7.0567	6.7420	0
30/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	128
30/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5837.1400	5522.4100	5.8371	5.5224	0
30/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.0000	0.8200	0.0000	0.0008	225
30/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4060.5000	3746.5900	4.0605	3.7466	0
30/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	45.7800	204.2900	0.0458	0.2043	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1279.5000	1123.2800	1.2795	1.1233	0
30/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	885.2900	1254.1800	0.8853	1.2542	0
30/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	129.6000	183.7600	0.1296	0.1838	875
30/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1470.5300	1826.7600	1.4705	1.8268	0
30/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	35.6100	77.1100	0.0356	0.0771	1,100
30/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4151.5300	4466.9000	4.1515	4.4669	0
30/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	0.0100	0.6500	0.0000	0.0007	128
30/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5401.7300	5716.5000	5.4017	5.7165	0
30/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	1,100
30/10/2023	2040 On 01-February-24			Bond Future	12.9601	12.8990	73.6938	74.0158	123,748
30/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	823.9600	941.2800	0.8240	0.9413	1,000
30/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4426.3400	4221.5800	4.4263	4.2216	0
30/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	870.7200	992.1400	0.8707	0.9921	0
30/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4303.4200	4102.7600	4.3034	4.1028	0
30/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	886.6800	1009.4700	0.8867	1.0095	0
30/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4262.9500	4063.6600	4.2630	4.0637	0
30/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	902.8300	1026.9900	0.9028	1.0270	0
30/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4222.7300	4024.8100	4.2227	4.0248	0
30/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2103.7400	2302.0000	2.1037	2.3020	1,000
30/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2420.6400	2296.8200	2.4206	2.2968	0
30/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5474.3700	5759.1400	5.4744	5.7591	0
30/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	787.3000	749.9900	0.7873	0.7500	1,000
30/10/2023	2040 On 02-May-24			Bond Future	13.0966	13.0331	75.3338	75.6629	0
30/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	523.7700	587.8600	0.5238	0.5879	0
30/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8945.0800	8680.0100	8.9451	8.6800	0
30/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	531.4900	596.2700	0.5315	0.5963	0
30/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8891.6100	8627.2300	8.8916	8.6272	0
30/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	539.2900	604.7700	0.5393	0.6048	0
30/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8838.3000	8574.6200	8.8383	8.5746	0
30/10/2023	2040 On 01-August-24			Bond Future	13.2421	13.1759	72.5070	72.8434	0
30/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1757.3100	1885.1700	1.7573	1.8852	0
30/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6677.1800	6468.6800	6.6772	6.4687	0
30/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1774.7400	1903.4100	1.7747	1.9034	0
30/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6638.4800	6430.7900	6.6385	6.4308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1792.5000	1921.9800	1.7925	1.9220	0
30/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6600.1800	6393.3000	6.6002	6.3933	0
30/10/2023	2040 On 07-November-24			Bond Future	13.3979	13.3289	74.2445	74.5887	1,312
30/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2917.8000	3080.8900	2.9178	3.0809	0
30/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5776.9000	5595.7500	5.7769	5.5958	0
30/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2939.2600	3103.0600	2.9393	3.1031	0
30/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5745.5500	5565.1100	5.7456	5.5651	0
30/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2960.5000	3125.0100	2.9605	3.1250	0
30/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5714.0400	5534.3100	5.7140	5.5343	0
30/10/2023	2044 On 02-November-23			Bond Future	12.9124	12.8588	72.6484	72.9348	35,229
30/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7932.8700	7646.4400	7.9329	7.6464	0
30/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7869.2800	7582.8500	7.8693	7.5829	0
30/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7805.7800	7519.3500	7.8058	7.5194	0
30/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	5,860
30/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5153.6900	4867.2800	5.1537	4.8673	0
30/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	90.7500	291.2000	0.0908	0.2912	0
30/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	963.8900	877.9100	0.9639	0.8779	5,860
30/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	661.2300	1001.8100	0.6612	1.0018	0
30/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	197.7800	251.9300	0.1978	0.2519	6,375
30/10/2023	2044 On 01-February-24			Bond Future	13.0416	12.9857	69.8682	70.1614	102,355
30/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	671.3900	767.2200	0.6714	0.7672	0
30/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4911.2800	4713.9100	4.9113	4.7139	0
30/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	684.8800	781.9400	0.6849	0.7819	0
30/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4867.0600	4670.9200	4.8671	4.6709	0
30/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	698.5500	796.8400	0.6986	0.7968	0
30/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4823.1000	4628.1900	4.8231	4.6282	0
30/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2898.1400	3109.6900	2.8981	3.1097	0
30/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1822.9300	1741.2800	1.8229	1.7413	5,000
30/10/2023	2044 On 02-May-24			Bond Future	13.1742	13.1161	71.4231	71.7227	27
30/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	494.8600	552.0200	0.4949	0.5520	0
30/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9144.5900	8902.1800	9.1446	8.9022	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	502.3500	560.1400	0.5024	0.5601	0
30/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9089.5600	8847.7800	9.0896	8.8478	0
30/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	509.9300	568.3600	0.5099	0.5684	0
30/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9034.7000	8793.5600	9.0347	8.7936	0
30/10/2023	2044 On 01-August-24			Bond Future	13.3152	13.2548	68.6344	68.9405	0
30/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1574.4500	1684.4000	1.5745	1.6844	0
30/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7152.0300	6955.8500	7.1520	6.9559	0
30/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1590.9400	1701.6200	1.5909	1.7016	0
30/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7111.0500	6915.6000	7.1111	6.9156	0
30/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1607.5300	1718.9600	1.6075	1.7190	0
30/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7070.2300	6875.5300	7.0702	6.8755	0
30/10/2023	2044 On 07-November-24			Bond Future	13.4659	13.4028	70.2789	70.5922	0
30/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2917.7400	3067.6500	2.9177	3.0677	0
30/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5818.9700	5655.5800	5.8190	5.6556	0
30/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2939.0400	3089.6000	2.9390	3.0896	0
30/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5787.2000	5624.4600	5.7872	5.6245	0
30/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2960.4200	3111.6300	2.9604	3.1116	0
30/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5755.5800	5593.4900	5.7556	5.5935	0
30/10/2023	2046 On 02-November-23			Bond Future	105.3634	105.8449	105.3634	105.8449	9,418
30/10/2023	2046 On 01-February-24			Bond Future	107.7119	108.2046	107.7119	108.2046	11,513
30/10/2023	2046 On 02-May-24			Bond Future	107.9863	108.4902	107.9863	108.4902	4,626
30/10/2023	2046 On 01-August-24			Bond Future	110.4195	110.9345	110.4195	110.9345	0
30/10/2023	2046 On 07-November-24			Bond Future	110.8946	111.4227	110.8946	111.4227	0
30/10/2023	2050 On 02-November-23			Bond Future	107.0603	106.8826	107.0603	106.8826	7,974
30/10/2023	2050 On 01-February-24			Bond Future	107.1930	107.0119	107.1930	107.0119	10,813
30/10/2023	2050 On 02-May-24			Bond Future	109.6047	109.4193	109.6047	109.4193	3,316
30/10/2023	2050 On 01-August-24			Bond Future	109.7713	109.5816	109.7713	109.5816	0
30/10/2023	2050 On 07-November-24			Bond Future	112.4320	112.2376	112.4320	112.2376	0
30/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	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
30/10/2023	AL37 On 02-November-23			Index Future	898.5340	899.5240	898.5340	899.5240	0
30/10/2023	AL37 On 01-February-24			Index Future	918.3280	919.3550	918.3280	919.3550	0
30/10/2023	AL37 On 02-May-24			Index Future	938.7740	939.8200	938.7740	939.8200	0
30/10/2023	AL37 On 01-August-24			Index Future	959.7240	960.7870	959.7240	960.7870	0
30/10/2023	AL37 On 07-November-24			Index Future	982.7850	983.8660	982.7850	983.8660	0
30/10/2023	AL7T On 02-November-23			Index Future	1009.3640	1012.4050	1009.3640	1,012.4050	0
30/10/2023	AL7T On 01-February-24			Index Future	1031.6000	1034.7250	1031.6000	1,034.7250	0
30/10/2023	AL7T On 02-May-24			Index Future	1054.5680	1057.7580	1054.5680	1,057.7580	0
30/10/2023	AL7T On 01-August-24			Index Future	1078.1010	1081.3570	1078.1010	1,081.3570	0
30/10/2023	AL7T On 07-November-24			Index Future	1104.0070	1107.3320	1104.0070	1,107.3320	0
30/10/2023	ALBI On 02-November-23			Index Future	883.6600	886.1460	883.6600	886.1460	3
30/10/2023	ALBI On 01-February-24			Index Future	903.1280	905.6820	903.1280	905.6820	101
30/10/2023	ALBI On 02-May-24			Index Future	923.2350	925.8430	923.2350	925.8430	0
30/10/2023	ALBI On 01-August-24			Index Future	943.8380	946.4990	943.8380	946.4990	0
30/10/2023	ALBI On 07-November-24			Index Future	966.5170	969.2340	966.5170	969.2340	0
30/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	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
30/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	ES33 On 02-November-23			Bond Future	13.0594	13.0011	70.7351	70.9844	0
30/10/2023	ES33 On 01-February-24			Bond Future	13.2250	13.1640	72.3117	72.5670	0
30/10/2023	ES33 On 02-May-24			Bond Future	13.3927	13.3290	70.1393	70.4002	0
30/10/2023	ES33 On 01-August-24			Bond Future	13.5679	13.5013	71.7191	71.9857	0
30/10/2023	ES33 On 07-November-24			Bond Future	13.7752	13.7054	69.6518	69.9247	0
30/10/2023	ES42 On 02-November-23			Bond Future	13.5085	13.4450	66.5342	66.8410	0
30/10/2023	ES42 On 01-February-24			Bond Future	13.6583	13.5922	68.0172	68.3312	0
30/10/2023	ES42 On 02-May-24			Bond Future	13.8154	13.7465	65.2848	65.6058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	ES42 On 01-August-24			Bond Future	13.9755	13.9037	66.7547	67.0828	0
30/10/2023	ES42 On 07-November-24			Bond Future	14.1612	14.0860	64.1024	64.4382	0
30/10/2023	GOVI On 02-November-23			GOVI	870.7750	873.2270	870.7750	873.2270	18
30/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	150250.0000	125730.0000	15.0250	12.5730	0
30/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	150350.0000	125830.0000	15.0350	12.5830	0
30/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	150450.0000	125930.0000	15.0450	12.5930	0
30/10/2023	GOVI On 01-February-24			GOVI	889.9590	892.4790	889.9590	892.4790	694
30/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	99790.0000	124990.0000	9.9790	12.4990	0
30/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	99690.0000	124890.0000	9.9690	12.4890	0
30/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	99590.0000	124790.0000	9.9590	12.4790	0
30/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-May-24			GOVI	909.7730	912.3450	909.7730	912.3450	0
30/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	411970.0000	386250.0000	41.1970	38.6250	0
30/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	412070.0000	386350.0000	41.2070	38.6350	0
30/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	412170.0000	386450.0000	41.2170	38.6450	0
30/10/2023	GOVI On 01-August-24			GOVI	930.0750	932.7000	930.0750	932.7000	0
30/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	132950.0000	106700.0000	13.2950	10.6700	0
30/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	133050.0000	106800.0000	13.3050	10.6800	0
30/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	133150.0000	106900.0000	13.3150	10.6900	0
30/10/2023	GOVI On 07-November-24			GOVI	952.4240	955.1040	952.4240	955.1040	0
30/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	36440.0000	63240.0000	3.6440	6.3240	0
30/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	36340.0000	63140.0000	3.6340	6.3140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	36240.0000	63040.0000	3.6240	6.3040	0
30/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/10/2023	IGOV On 02-November-23			Index Future	324.1850	324.0840	324.1850	324.0840	21
30/10/2023	IGOV On 01-February-24			Index Future	331.4070	331.3090	331.4070	331.3090	603
30/10/2023	IGOV On 02-May-24			Index Future	338.8640	338.7630	338.8640	338.7630	16
30/10/2023	IGOV On 01-August-24			Index Future	346.5040	346.3970	346.5040	346.3970	0
30/10/2023	IGOV On 07-November-24			Index Future	354.9110	354.7990	354.9110	354.7990	0
30/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
30/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4600	8.4700	91.5400	91.5300	0
30/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4600	8.4700	91.5400	91.5300	0
30/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4800	8.4900	91.5200	91.5100	0
30/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4800	8.4800	91.5200	91.5200	0
30/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.4400	8.4500	91.5600	91.5500	0
30/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
30/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3000	8.3100	91.7000	91.6900	0
30/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1600	8.1700	91.8400	91.8300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1000	8.1200	91.9000	91.8800	0
30/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0300	8.0400	91.9700	91.9600	0
30/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0300	8.0300	91.9700	91.9700	0
30/10/2023	R035 On 02-November-23			Bond Future	12.2727	12.2141	81.1471	81.4486	101,641
30/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9158.9100	8857.3700	9.1589	8.8574	0
30/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6238.5900	5937.0500	6.2386	5.9371	0
30/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	0
30/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4606.0100	4304.5300	4.6060	4.3045	0
30/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.0000	0.0700	0.0000	0.0001	0
30/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4550.5000	4249.0300	4.5505	4.2490	0
30/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.0000	0.0800	0.0000	0.0001	0
30/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4495.0300	4193.5700	4.4950	4.1936	0
30/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	0.0600	6.0200	0.0001	0.0060	6,500
30/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3016.7500	2721.1700	3.0168	2.7212	0
30/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	0.1600	9.9400	0.0002	0.0099	731
30/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2800.9500	2509.1900	2.8010	2.5092	0
30/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	287.4100	587.0500	0.2874	0.5871	731
30/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	455.4700	453.5700	0.4555	0.4536	0
30/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2885.3300	3191.3000	2.8853	3.1913	0
30/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	0.4200	4.8500	0.0004	0.0049	400
30/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6368.6500	6670.1900	6.3687	6.6702	0
30/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
30/10/2023	R035 On 01-February-24			Bond Future	12.4067	12.3455	82.9356	83.2442	60,693
30/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	54.8700	70.8400	0.0549	0.0708	400
30/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9805.0700	9512.4300	9.8051	9.5124	0
30/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	199.7100	243.3100	0.1997	0.2433	400
30/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7059.6100	6794.6000	7.0596	6.7946	0
30/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1549.8700	1716.9900	1.5499	1.7170	0
30/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2701.4200	2559.9300	2.7014	2.5599	0
30/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1572.6500	1741.0600	1.5727	1.7411	0
30/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2672.9100	2532.7100	2.6729	2.5327	0
30/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1595.7700	1765.4800	1.5958	1.7655	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2644.8000	2505.9000	2.6448	2.5059	0
30/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5666.4200	5945.0000	5.6664	5.9450	0
30/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	613.5300	583.5000	0.6135	0.5835	400
30/10/2023	R035 On 02-May-24			Bond Future	12.5345	12.4708	80.2691	80.5845	100,132
30/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	598.1700	668.6000	0.5982	0.6686	0
30/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7641.4800	7396.5100	7.6415	7.3965	0
30/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	606.5600	677.7100	0.6066	0.6777	0
30/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7594.3000	7350.0500	7.5943	7.3501	0
30/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	615.0500	686.9200	0.6151	0.6869	0
30/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7547.2800	7303.7500	7.5473	7.3038	0
30/10/2023	R035 On 01-August-24			Bond Future	12.6675	12.6010	82.0589	82.3812	0
30/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1666.2300	1788.9300	1.6662	1.7889	0
30/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6074.3200	5874.7600	6.0743	5.8748	0
30/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1683.0300	1806.5000	1.6830	1.8065	0
30/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6038.9600	5840.1700	6.0390	5.8402	0
30/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1699.9200	1824.1800	1.6999	1.8242	0
30/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6003.7300	5805.7300	6.0037	5.8057	0
30/10/2023	R035 On 07-November-24			Bond Future	12.8271	12.7575	79.5095	79.8393	0
30/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2320.5100	2464.6100	2.3205	2.4646	0
30/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5514.5200	5328.8100	5.5145	5.3288	0
30/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2339.6000	2484.4200	2.3396	2.4844	0
30/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5483.6500	5298.6600	5.4837	5.2987	0
30/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2358.4700	2504.0000	2.3585	2.5040	0
30/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5452.6000	5268.3200	5.4526	5.2683	0
30/10/2023	R053 On 02-November-23			Bond Future	12.8272	12.7885	92.0479	92.3174	3,320
30/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	463.9800	816.1000	0.4640	0.8161	0
30/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	583.4100	665.9700	0.5834	0.6660	0
30/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	497.5000	854.3900	0.4975	0.8544	0
30/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	547.3000	634.6300	0.5473	0.6346	0
30/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	532.4200	893.6200	0.5324	0.8936	0
30/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	512.6800	604.3200	0.5127	0.6043	0
30/10/2023	R053 On 01-February-24			Bond Future	12.9522	12.9119	94.0767	94.3527	0
30/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2898.6900	3087.5300	2.8987	3.0875	0
30/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3118.7900	3031.6800	3.1188	3.0317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2934.6100	3124.4900	2.9346	3.1245	0
30/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3086.1900	3000.1200	3.0862	3.0001	0
30/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2970.7400	3161.6400	2.9707	3.1616	0
30/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3053.8900	2968.8400	3.0539	2.9688	0
30/10/2023	R053 On 02-May-24			Bond Future	13.0803	13.0383	90.3056	90.5877	5,189
30/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4009.5900	4188.3400	4.0096	4.1883	0
30/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4415.2900	4312.0300	4.4153	4.3120	0
30/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4045.4500	4224.9600	4.0455	4.2250	0
30/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4383.6300	4281.1300	4.3836	4.2811	0
30/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4081.1800	4261.4300	4.0812	4.2614	0
30/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4351.9400	4250.1800	4.3519	4.2502	0
30/10/2023	R053 On 01-August-24			Bond Future	13.2125	13.1688	92.3187	92.6068	0
30/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4797.3100	4973.0700	4.7973	4.9731	0
30/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5342.7500	5230.4100	5.3428	5.2304	0
30/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4831.8200	5008.2000	4.8318	5.0082	0
30/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5310.8000	5199.0800	5.3108	5.1991	0
30/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4866.4200	5043.4200	4.8664	5.0434	0
30/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5279.0400	5167.9400	5.2790	5.1679	0
30/10/2023	R053 On 07-November-24			Bond Future	13.3639	13.3182	88.6586	88.9533	0
30/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3871.3700	4018.6100	3.8714	4.0186	0
30/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7715.0600	7567.5300	7.7151	7.5675	0
30/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3899.1400	4047.0000	3.8991	4.0470	0
30/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7673.1800	7526.2700	7.6732	7.5263	0
30/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3927.0100	4075.4800	3.9270	4.0755	0
30/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7631.4900	7485.1900	7.6315	7.4852	0
30/10/2023	R186 On 02-November-23			Bond Future	9.3436	9.3242	107.0344	107.0869	32,319
30/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	11.0600	47.1700	0.0111	0.0472	1,715
30/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	536.7000	520.2500	0.5367	0.5203	0
30/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	209.0900	302.8500	0.2091	0.3029	0
30/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	110.5400	151.7400	0.1105	0.1517	0
30/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	226.1700	320.2500	0.2262	0.3203	0
30/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	100.5900	142.1100	0.1006	0.1421	0
30/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	243.9400	338.1200	0.2439	0.3381	0
30/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	91.3400	132.9600	0.0913	0.1330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2862.5900	2915.1500	2.8626	2.9152	0
30/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,715
30/10/2023	R186 On 01-February-24			Bond Future	9.3820	9.3604	104.0838	104.1381	74,227
30/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	974.9800	1018.4900	0.9750	1.0185	0
30/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	679.0800	668.3300	0.6791	0.6683	0
30/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	989.7200	1033.4800	0.9897	1.0335	0
30/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	668.7900	658.2900	0.6688	0.6583	0
30/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1004.7800	1048.7800	1.0048	1.0488	0
30/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	658.8300	648.5700	0.6588	0.6486	0
30/10/2023	R186 On 02-May-24			Bond Future	9.4180	9.3941	106.4006	106.4559	10,568
30/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	112.8600	121.8800	0.1129	0.1219	0
30/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3487.6000	3441.2700	3.4876	3.4413	0
30/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	114.7100	123.8400	0.1147	0.1238	0
30/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3465.3300	3419.1100	3.4653	3.4191	0
30/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	116.5800	125.8300	0.1166	0.1258	0
30/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3443.0800	3396.9800	3.4431	3.3970	0
30/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1536.3100	1578.8600	1.5363	1.5789	2,030
30/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	817.1200	804.3200	0.8171	0.8043	0
30/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2684.1900	2734.5400	2.6842	2.7345	0
30/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	442.4000	437.4000	0.4424	0.4374	2,030
30/10/2023	R186 On 01-August-24			Bond Future	9.4597	9.4331	103.4638	103.5201	0
30/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	481.8500	503.0900	0.4819	0.5031	0
30/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2147.5300	2112.4300	2.1475	2.1124	0
30/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	488.9800	510.4100	0.4890	0.5104	0
30/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2133.0800	2098.1700	2.1331	2.0982	0
30/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	496.1800	517.8000	0.4962	0.5178	0
30/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2118.7000	2083.9800	2.1187	2.0840	0
30/10/2023	R186 On 07-November-24			Bond Future	9.5183	9.4880	105.9454	106.0028	3,495
30/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	940.5000	969.5000	0.9405	0.9695	0
30/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1679.0800	1650.6600	1.6791	1.6507	0
30/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	949.8900	979.0500	0.9499	0.9791	0
30/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1669.3600	1641.1000	1.6694	1.6411	0
30/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	959.3300	988.6400	0.9593	0.9886	0
30/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1659.7000	1631.5900	1.6597	1.6316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R197 On 02-November-23			Bond Future	342.8426	342.8628	342.8426	342.8628	0
30/10/2023	R202 On 02-November-23			Bond Future	251.2909	251.2926	251.2909	251.2926	4,558
30/10/2023	R202 On 01-February-24			Bond Future	251.9176	251.9206	251.9176	251.9206	5,070
30/10/2023	R202 On 02-May-24			Bond Future	257.5854	257.5881	257.5854	257.5881	0
30/10/2023	R202 On 01-August-24			Bond Future	258.2963	258.2988	258.2963	258.2988	0
30/10/2023	R202 On 07-November-24			Bond Future	264.5584	264.5603	264.5584	264.5603	0
30/10/2023	R209 On 02-November-23			Bond Future	12.3567	12.2979	62.3926	62.6565	18,532
30/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4842.7700	4578.8800	4.8428	4.5789	0
30/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4793.1000	4529.2100	4.7931	4.5292	0
30/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4743.4800	4479.5900	4.7435	4.4796	0
30/10/2023	R209 On 01-February-24			Bond Future	12.4724	12.4113	63.7679	64.0378	14,562
30/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1125.3200	1257.6500	1.1253	1.2577	0
30/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2706.0900	2568.4400	2.7061	2.5684	0
30/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1143.3700	1276.8800	1.1434	1.2769	0
30/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2678.5000	2542.0300	2.6785	2.5420	0
30/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1161.4500	1296.1300	1.1615	1.2961	0
30/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2651.0000	2515.7000	2.6510	2.5157	0
30/10/2023	R209 On 02-May-24			Bond Future	12.5910	12.5276	62.0340	62.3099	0
30/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	464.1500	520.8400	0.4642	0.5208	0
30/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7086.3900	6867.1400	7.0864	6.8671	0
30/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	470.8900	528.1900	0.4709	0.5282	0
30/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7043.1700	6824.5300	7.0432	6.8245	0
30/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	477.6000	535.5000	0.4776	0.5355	0
30/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6999.9800	6781.9400	7.0000	6.7819	0
30/10/2023	R209 On 01-August-24			Bond Future	12.7141	12.6483	63.4171	63.6990	0
30/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1387.7400	1491.8800	1.3877	1.4919	0
30/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5565.7500	5387.9600	5.5658	5.3880	0
30/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1402.0600	1506.8800	1.4021	1.5069	0
30/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5533.3000	5356.1900	5.5333	5.3562	0
30/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1416.4600	1521.9800	1.4165	1.5220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5500.9700	5324.5600	5.5010	5.3246	0
30/10/2023	R209 On 07-November-24			Bond Future	12.8558	12.7873	61.7804	62.0690	101
30/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2117.0900	2245.5400	2.1171	2.2455	0
30/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4913.3500	4753.2200	4.9134	4.7532	0
30/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2134.1900	2263.2700	2.1342	2.2633	0
30/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4885.8200	4726.3200	4.8858	4.7263	0
30/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2151.1100	2280.8200	2.1511	2.2808	0
30/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4858.1600	4699.2900	4.8582	4.6993	0
30/10/2023	R210 On 02-November-23			Bond Future	223.8676	224.5114	223.8676	224.5114	136
30/10/2023	R210 On 01-February-24			Bond Future	228.8575	229.5168	228.8575	229.5168	501
30/10/2023	R210 On 02-May-24			Bond Future	230.7487	231.4229	230.7487	231.4229	0
30/10/2023	R210 On 01-August-24			Bond Future	235.9486	236.6374	235.9486	236.6374	0
30/10/2023	R210 On 07-November-24			Bond Future	238.3319	239.0383	238.3319	239.0383	0
30/10/2023	R213 On 02-November-23			Bond Future	11.2818	11.2330	80.3498	80.5557	14,402
30/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	3.1700	39.2700	0.0032	0.0393	731
30/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1460.4000	1290.5500	1.4604	1.2906	0
30/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	54.2700	188.5700	0.0543	0.1886	0
30/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	782.5900	710.9400	0.7826	0.7109	0
30/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	61.5200	202.8100	0.0615	0.2028	0
30/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	747.2200	682.5600	0.7472	0.6826	0
30/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	69.4700	217.7300	0.0695	0.2177	0
30/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	712.5800	654.8900	0.7126	0.6549	0
30/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	746.9500	1002.1200	0.7470	1.0021	731
30/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	83.9500	133.1700	0.0840	0.1332	0
30/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5700.7300	5906.6800	5.7007	5.9067	0
30/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	731
30/10/2023	R213 On 01-February-24			Bond Future	11.3975	11.3462	82.1208	82.3316	27,333
30/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2443.5500	2602.6600	2.4436	2.6027	0
30/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1214.3300	1162.5800	1.2143	1.1626	0
30/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2469.3100	2629.0800	2.4693	2.6291	0
30/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1199.8600	1148.7700	1.1999	1.1488	0
30/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2495.0300	2655.4400	2.4950	2.6554	0
30/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1185.3800	1134.9300	1.1854	1.1349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R213 On 02-May-24			Bond Future	11.5072	11.4534	80.3895	80.6050	0
30/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	519.0200	571.8600	0.5190	0.5719	0
30/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5623.4900	5460.8500	5.6235	5.4609	0
30/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	525.3800	578.6900	0.5254	0.5787	0
30/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5586.6200	5424.4500	5.5866	5.4245	0
30/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	531.9500	585.7600	0.5320	0.5858	0
30/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5549.9800	5388.3100	5.5500	5.3883	0
30/10/2023	R213 On 01-August-24			Bond Future	11.6224	11.5660	82.1823	82.4024	0
30/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1432.4800	1522.0700	1.4325	1.5221	0
30/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4469.8300	4339.3200	4.4698	4.3393	0
30/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1446.0100	1536.1300	1.4460	1.5361	0
30/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4442.5900	4312.6100	4.4426	4.3126	0
30/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1459.8800	1550.5400	1.4599	1.5505	0
30/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4415.7200	4286.2800	4.4157	4.2863	0
30/10/2023	R213 On 07-November-24			Bond Future	11.7674	11.7077	80.5909	80.8161	0
30/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2036.5600	2140.7200	2.0366	2.1407	0
30/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4172.8600	4051.8300	4.1729	4.0518	0
30/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2052.2800	2156.9300	2.0523	2.1569	0
30/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4149.6200	4029.0800	4.1496	4.0291	0
30/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2068.3900	2173.5200	2.0684	2.1735	0
30/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4126.8000	4006.7400	4.1268	4.0067	0
30/10/2023	R214 On 02-November-23			Bond Future	12.6569	12.5932	58.3647	58.6542	13,074
30/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5893.8500	5604.4100	5.8939	5.6044	0
30/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5841.2000	5551.7600	5.8412	5.5518	0
30/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5788.6100	5499.1700	5.7886	5.4992	0
30/10/2023	R214 On 01-February-24			Bond Future	12.7778	12.7116	59.6512	59.9473	13,438
30/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	712.2800	820.2700	0.7123	0.8203	0
30/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3667.9700	3479.8700	3.6680	3.4799	0
30/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	725.6600	834.9100	0.7257	0.8349	0
30/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3633.1700	3446.3300	3.6332	3.4463	0
30/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	739.1000	849.6000	0.7391	0.8496	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3598.4800	3412.8900	3.5985	3.4129	0
30/10/2023	R214 On 02-May-24			Bond Future	12.8923	12.8237	57.6739	57.9765	10,172
30/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	464.2100	524.9100	0.4642	0.5249	0
30/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7346.6900	7104.7700	7.3467	7.1048	0
30/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	471.0800	532.4500	0.4711	0.5325	0
30/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7301.1200	7059.8700	7.3011	7.0599	0
30/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	478.0400	540.0700	0.4780	0.5401	0
30/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7255.7000	7015.1100	7.2557	7.0151	0
30/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1124.4500	1237.0400	1.1245	1.2370	10,000
30/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4682.9800	4492.9500	4.6830	4.4930	0
30/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1153.9200	1268.3600	1.1539	1.2684	7,110
30/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4615.9400	4427.7600	4.6159	4.4278	0
30/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2553.6500	2733.8000	2.5537	2.7338	0
30/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2651.7300	2529.2600	2.6517	2.5293	17,110
30/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4248.5700	4474.8000	4.2486	4.4748	0
30/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1594.2100	1517.8200	1.5942	1.5178	17,110
30/10/2023	R214 On 01-August-24			Bond Future	13.0101	12.9390	58.9599	59.2692	0
30/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1560.2400	1680.9400	1.5602	1.6809	0
30/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5438.1200	5249.5600	5.4381	5.2496	0
30/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1575.7900	1697.2500	1.5758	1.6973	0
30/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5405.6700	5217.8700	5.4057	5.2179	0
30/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1591.2500	1713.4600	1.5913	1.7135	0
30/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5373.1900	5186.1400	5.3732	5.1861	0
30/10/2023	R214 On 07-November-24			Bond Future	13.1488	13.0749	57.0654	57.3819	0
30/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2455.8900	2605.5100	2.4559	2.6055	0
30/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4872.6100	4705.7200	4.8726	4.7057	0
30/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2474.0500	2624.3300	2.4741	2.6243	0
30/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4845.3000	4679.0700	4.8453	4.6791	0
30/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2492.2800	2643.2300	2.4923	2.6432	0
30/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4818.1000	4652.5400	4.8181	4.6525	0
30/10/2023	R248 On 02-November-23			Bond Future	12.8274	12.7687	71.3724	71.6915	27,404
30/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8104.0300	7784.9900	8.1040	7.7850	0
30/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8038.3400	7719.3000	8.0383	7.7193	0
30/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7972.7400	7653.7000	7.9727	7.6537	0
30/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	207
30/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5986.1600	5667.1200	5.9862	5.6671	0
30/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	11.8000	97.7000	0.0118	0.0977	207
30/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1825.6100	1592.4700	1.8256	1.5925	0
30/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3968.9500	4289.0800	3.9690	4.2891	0
30/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	0.0300	1.1200	0.0000	0.0011	207
30/10/2023	R248 On 01-February-24			Bond Future	12.9565	12.8954	72.9455	73.2720	224,037
30/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	144.9700	179.3500	0.1450	0.1794	1,000
30/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8739.1700	8447.0900	8.7392	8.4471	0
30/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	616.5200	714.3000	0.6165	0.7143	0
30/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5214.6000	4985.9200	5.2146	4.9859	0
30/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	629.5000	728.6100	0.6295	0.7286	0
30/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5168.0100	4940.6600	5.1680	4.9407	0
30/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	642.5500	743.0000	0.6426	0.7430	0
30/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5121.5700	4895.5600	5.1216	4.8956	0
30/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	845.2100	964.8500	0.8452	0.9649	100
30/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4500.2200	4293.4000	4.5002	4.2934	0
30/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2736.5400	2961.7300	2.7365	2.9617	0
30/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1981.0800	1879.8100	1.9811	1.8798	1,100
30/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3611.2400	3863.1000	3.6112	3.8631	0
30/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1473.8600	1399.2600	1.4739	1.3993	1,000
30/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5523.9400	5812.1000	5.5239	5.8121	0
30/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	816.2200	777.9200	0.8162	0.7779	1,100
30/10/2023	R248 On 02-May-24			Bond Future	13.0791	13.0156	70.1201	70.4538	12,631
30/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	438.6300	494.9300	0.4386	0.4949	0
30/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9938.8900	9661.5300	9.9389	9.6615	0
30/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	445.5400	502.5000	0.4455	0.5025	0
30/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9880.1400	9603.4400	9.8801	9.6034	0
30/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	452.5300	510.1600	0.4525	0.5102	0
30/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9821.5700	9545.5400	9.8216	9.5455	0
30/10/2023	R248 On 01-August-24			Bond Future	13.2057	13.1396	71.6836	72.0245	13,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1813.6700	1944.5600	1.8137	1.9446	0
30/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6768.8500	6558.8100	6.7689	6.5588	0
30/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1831.9900	1963.7100	1.8320	1.9637	0
30/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6728.9900	6519.7800	6.7290	6.5198	0
30/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1850.4000	1982.9600	1.8504	1.9830	0
30/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6689.3000	6480.9300	6.6893	6.4809	0
30/10/2023	R248 On 07-November-24			Bond Future	13.3544	13.2854	68.9486	69.2975	0
30/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3000.0500	3166.0900	3.0001	3.1661	0
30/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6008.8600	5825.9800	6.0089	5.8260	0
30/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3022.5300	3189.2900	3.0225	3.1893	0
30/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5976.9100	5794.7500	5.9769	5.7948	0
30/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3045.0800	3212.5700	3.0451	3.2126	0
30/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5945.1100	5763.6800	5.9451	5.7637	0
30/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0