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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
13/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	2025 On 02-November-23			Bond Future	172.7769	172.7968	172.7769	172.7968	4,757
13/10/2023	2025 On 01-February-24			Bond Future	174.8364	174.8699	174.8364	174.8699	9,802
13/10/2023	2025 On 02-May-24			Bond Future	178.7940	178.8480	178.7940	178.8480	0
13/10/2023	2025 On 01-August-24			Bond Future	181.0652	181.1408	181.0652	181.1408	0
13/10/2023	2025 On 07-November-24			Bond Future	185.4630	185.5264	185.4630	185.5264	0
13/10/2023	2029 On 02-November-23			Bond Future	124.6798	124.6631	124.6798	124.6631	1,782
13/10/2023	2029 On 01-February-24			Bond Future	127.4595	127.4520	127.4595	127.4520	2,664
13/10/2023	2029 On 02-May-24			Bond Future	128.9794	128.9861	128.9794	128.9861	0
13/10/2023	2029 On 01-August-24			Bond Future	131.9433	131.9649	131.9433	131.9649	0
13/10/2023	2029 On 07-November-24			Bond Future	133.7481	133.7598	133.7481	133.7598	0
13/10/2023	2030 On 02-November-23			Bond Future	10.7262	10.6656	89.9646	90.2141	40,531

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	800
13/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4921.5400	4672.0300	4.9215	4.6720	0
13/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.2500	0.7200	0.0003	0.0007	500
13/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3525.8800	3276.8300	3.5259	3.2768	0
13/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	3.5800	7.9300	0.0036	0.0079	800
13/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2755.5300	2510.3600	2.7555	2.5104	0
13/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	120.7500	177.5100	0.1208	0.1775	500
13/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1517.4000	1324.6400	1.5174	1.3246	0
13/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	434.4700	555.9300	0.4345	0.5559	500
13/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	872.6400	744.5800	0.8726	0.7446	0
13/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	837.1800	1003.5500	0.8372	1.0036	0
13/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	534.2300	451.0800	0.5342	0.4511	0
13/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	863.0600	1031.6000	0.8631	1.0316	0
13/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	519.1700	438.1900	0.5192	0.4382	0
13/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	889.3000	1059.9600	0.8893	1.0600	0
13/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	504.4900	425.6300	0.5045	0.4256	0
13/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1805.3500	2022.4500	1.8054	2.0225	500
13/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	204.0200	171.6000	0.2040	0.1716	0
13/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2910.6800	3149.0100	2.9107	3.1490	0
13/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	74.5400	63.3500	0.0745	0.0634	500
13/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3432.8500	3675.7300	3.4329	3.6757	0
13/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	46.3500	39.7100	0.0464	0.0397	800
13/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6075.7500	6324.9300	6.0758	6.3249	0
13/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	3.8200	3.4800	0.0038	0.0035	500
13/10/2023	2030 On 01-February-24			Bond Future	10.8193	10.7537	87.9423	88.2042	56,912
13/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	355.7400	401.8700	0.3557	0.4019	400
13/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5513.9700	5298.1900	5.5140	5.2982	0
13/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	550.3800	615.4700	0.5504	0.6155	500
13/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4352.1000	4155.2800	4.3521	4.1553	0
13/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	580.2700	648.0600	0.5803	0.6481	1,360
13/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4214.1700	4020.0500	4.2142	4.0201	0
13/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	635.9400	708.6500	0.6359	0.7087	500
13/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3977.0700	3787.8700	3.9771	3.7879	0
13/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	696.1000	773.9500	0.6961	0.7740	400

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13/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3745.6300	3561.5700	3.7456	3.5616	0
13/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	780.4500	865.2400	0.7805	0.8652	200
13/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3456.7700	3279.6500	3.4568	3.2797	0
13/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1055.4700	1160.0800	1.0555	1.1601	500
13/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2786.6800	2629.3800	2.7867	2.6294	0
13/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2165.0400	2326.1100	2.1650	2.3261	0
13/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1448.7600	1347.9200	1.4488	1.3479	700
13/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2932.4900	3118.9900	2.9325	3.1190	0
13/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1004.5000	929.0900	1.0045	0.9291	1,360
13/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3040.0700	3229.5200	3.0401	3.2295	0
13/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	957.2700	884.8100	0.9573	0.8848	0
13/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3067.2900	3257.4700	3.0673	3.2575	0
13/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	945.8500	874.1200	0.9459	0.8741	0
13/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3094.4300	3285.3400	3.0944	3.2853	0
13/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	934.3600	863.3600	0.9344	0.8634	0
13/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4195.1600	4409.7800	4.1952	4.4098	0
13/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	583.4000	536.1100	0.5834	0.5361	200
13/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4503.6900	4723.3400	4.5037	4.7233	0
13/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	515.0600	472.8000	0.5151	0.4728	500
13/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4534.9000	4755.0300	4.5349	4.7550	0
13/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	508.7000	466.9200	0.5087	0.4669	500
13/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5296.9600	5527.2400	5.2970	5.5272	0
13/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	375.3800	343.7500	0.3754	0.3438	400
13/10/2023	2030 On 02-May-24			Bond Future	10.9170	10.8451	89.9120	90.1898	0
13/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	706.9900	773.1900	0.7070	0.7732	1,000
13/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5724.1800	5512.5900	5.7242	5.5126	0
13/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	820.1000	894.4200	0.8201	0.8944	0
13/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5220.1700	5016.7000	5.2202	5.0167	0
13/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	828.0200	902.9000	0.8280	0.9029	0
13/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5187.1300	4984.2200	5.1871	4.9842	0
13/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	836.2100	911.6600	0.8362	0.9117	0
13/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5154.3800	4952.0400	5.1544	4.9520	0
13/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1143.4700	1239.1000	1.1435	1.2391	1,000
13/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4123.2800	3941.1200	4.1233	3.9411	0

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13/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1785.4100	1914.2300	1.7854	1.9142	500
13/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2939.7000	2790.7300	2.9397	2.7907	0
13/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2138.2900	2282.0200	2.1383	2.2820	1,080
13/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2513.1400	2379.0800	2.5131	2.3791	0
13/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2757.1600	2922.5500	2.7572	2.9226	500
13/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1978.7500	1866.3500	1.9788	1.8664	0
13/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4849.4800	5062.8600	4.8495	5.0629	0
13/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1013.5300	949.1200	1.0135	0.9491	1,000
13/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6128.9000	6360.1500	6.1289	6.3602	0
13/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	707.7100	661.1700	0.7077	0.6612	1,080
13/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8486.2100	8738.1400	8.4862	8.7381	0
13/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	380.1600	354.3000	0.3802	0.3543	500
13/10/2023	2030 On 01-August-24			Bond Future	11.0169	10.9380	87.9517	88.2462	0
13/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1583.2700	1698.6900	1.5833	1.6987	0
13/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4032.3400	3853.2700	4.0323	3.8533	0
13/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1597.6400	1713.7400	1.5976	1.7137	0
13/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4008.2200	3829.8300	4.0082	3.8298	0
13/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1611.8000	1728.5700	1.6118	1.7286	0
13/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3983.9000	3806.1800	3.9839	3.8062	0
13/10/2023	2030 On 07-November-24			Bond Future	11.1384	11.0564	90.0638	90.3579	221
13/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2164.1300	2297.9900	2.1641	2.2980	0
13/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3604.2200	3443.9900	3.6042	3.4440	0
13/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2180.4000	2314.8700	2.1804	2.3149	0
13/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3583.9800	3424.3600	3.5840	3.4244	0
13/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2196.7300	2331.8100	2.1967	2.3318	0
13/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3563.8300	3404.8200	3.5638	3.4048	0
13/10/2023	2032 On 02-November-23			Bond Future	11.6262	11.5409	83.0417	83.4382	114,450
13/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
13/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6203.9300	5807.4400	6.2039	5.8074	0
13/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0200	0.1100	0.0000	0.0001	500
13/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5041.7900	4645.3900	5.0418	4.6454	0
13/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0200	0.1300	0.0000	0.0001	500
13/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4991.7100	4595.3300	4.9917	4.5953	0
13/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.1400	0.5700	0.0001	0.0006	500

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13/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4393.8300	3997.7700	4.3938	3.9978	0
13/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.8100	2.7900	0.0008	0.0028	10,000
13/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3703.5700	3309.0600	3.7036	3.3091	0
13/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	4.4100	12.4900	0.0044	0.0125	0
13/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2974.8600	2586.4500	2.9749	2.5865	500
13/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	16.5700	38.2700	0.0166	0.0383	500
13/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2551.5500	2176.7600	2.5516	2.1768	0
13/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	68.2800	127.0200	0.0683	0.1270	0
13/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1979.3800	1641.6300	1.9794	1.6416	0
13/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	74.7300	137.1200	0.0747	0.1371	0
13/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1938.0900	1603.9900	1.9381	1.6040	0
13/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	81.5600	147.7000	0.0816	0.1477	0
13/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1897.2100	1566.8600	1.8972	1.5669	0
13/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	113.4300	195.5000	0.1134	0.1955	0
13/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1738.6100	1424.1900	1.7386	1.4242	500
13/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	434.5600	616.0900	0.4346	0.6161	0
13/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1022.2200	807.2600	1.0222	0.8073	500
13/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	659.5900	883.8300	0.6596	0.8838	0
13/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	781.2200	608.9700	0.7812	0.6090	15,500
13/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1176.9700	1464.5100	1.1770	1.4645	0
13/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	468.3900	359.4400	0.4684	0.3594	500
13/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1582.9600	1901.7800	1.5830	1.9018	0
13/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	327.0300	249.3600	0.3270	0.2494	0
13/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2974.9000	3346.1000	2.9749	3.3461	0
13/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	105.7100	80.4200	0.1057	0.0804	500
13/10/2023	2032 On 01-February-24			Bond Future	11.7440	11.6534	84.8726	85.2842	82,308
13/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	154.6200	188.5100	0.1546	0.1885	1,200
13/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8519.8100	8142.1000	8.5198	8.1421	0
13/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	415.7700	491.2400	0.4158	0.4912	500
13/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5864.4500	5528.3200	5.8645	5.5283	0
13/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	540.7800	633.2700	0.5408	0.6333	1,200
13/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5157.7900	4838.6800	5.1578	4.8387	0
13/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	557.3700	652.0100	0.5574	0.6520	200
13/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5077.2200	4760.2600	5.0772	4.7603	0

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13/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	883.1600	1015.6100	0.8832	1.0156	500
13/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3914.8900	3635.7400	3.9149	3.6357	0
13/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2106.0600	2333.5800	2.1061	2.3336	0
13/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2078.9500	1894.8700	2.0790	1.8949	200
13/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2302.6300	2541.2800	2.3026	2.5413	0
13/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1914.5900	1741.6400	1.9146	1.7416	0
13/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2327.8100	2567.8300	2.3278	2.5678	0
13/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1894.8000	1723.2200	1.8948	1.7232	0
13/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2353.1200	2594.5100	2.3531	2.5945	0
13/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1875.1700	1704.9600	1.8752	1.7050	0
13/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4259.0100	4575.2900	4.2590	4.5753	0
13/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	928.4900	833.1700	0.9285	0.8332	200
13/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4655.1700	4982.0100	4.6552	4.9820	0
13/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	812.4400	727.6800	0.8124	0.7277	1,200
13/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5026.5900	5362.2400	5.0266	5.3622	0
13/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	718.2000	642.2500	0.7182	0.6423	500
13/10/2023	2032 On 02-May-24			Bond Future	11.8638	11.7667	82.6111	83.0414	0
13/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	638.4500	722.8400	0.6385	0.7228	1,000
13/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7649.0500	7303.1600	7.6491	7.3032	0
13/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	776.3900	874.7200	0.7764	0.8747	0
13/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6907.8400	6575.8900	6.9078	6.5759	0
13/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	784.6700	883.8100	0.7847	0.8838	0
13/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6867.6000	6536.4600	6.8676	6.5365	0
13/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	793.0200	892.9800	0.7930	0.8930	0
13/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6827.4800	6497.1600	6.8275	6.4972	0
13/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	818.6900	921.1300	0.8187	0.9211	500
13/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6707.9200	6380.0800	6.7079	6.3801	0
13/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	871.8400	979.3400	0.8718	0.9793	1,550
13/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6471.5500	6148.7700	6.4716	6.1488	0
13/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1079.8900	1206.2600	1.0799	1.2063	1,000
13/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5675.9600	5372.0500	5.6760	5.3721	0
13/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1350.1800	1499.0900	1.3502	1.4991	500
13/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4864.0600	4582.6900	4.8641	4.5827	0
13/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1733.8900	1910.7100	1.7339	1.9107	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
13/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4045.5100	3792.0500	4.0455	3.7921	0
13/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5668.3200	5996.5000	5.6683	5.9965	0
13/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1252.3500	1150.2500	1.2524	1.1503	1,000
13/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6565.7000	6911.7000	6.5657	6.9117	0
13/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1010.4400	926.1600	1.0104	0.9262	500
13/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7123.2000	7478.6200	7.1232	7.4786	0
13/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	887.0000	812.1400	0.8870	0.8121	1,550
13/10/2023	2032 On 01-August-24			Bond Future	11.9844	11.8804	84.4904	84.9401	0
13/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1587.6700	1745.9400	1.5877	1.7459	0
13/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5381.6600	5090.2300	5.3817	5.0902	0
13/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1600.7900	1760.0000	1.6008	1.7600	0
13/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5349.0700	5058.5800	5.3491	5.0586	0
13/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1614.0000	1774.1400	1.6140	1.7741	0
13/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5316.6000	5027.0400	5.3166	5.0270	0
13/10/2023	2032 On 07-November-24			Bond Future	12.1358	12.0279	82.3518	82.8054	243
13/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2074.4500	2257.6100	2.0745	2.2576	0
13/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4926.8300	4656.4100	4.9268	4.6564	0
13/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2089.0400	2273.0900	2.0890	2.2731	0
13/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4897.6300	4628.1000	4.8976	4.6281	0
13/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2104.0200	2288.9800	2.1040	2.2890	0
13/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4868.8600	4600.2400	4.8689	4.6002	0
13/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2366.5000	2565.6700	2.3665	2.5657	1,615
13/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4478.4700	4224.0600	4.4785	4.2241	0
13/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6617.1600	6953.4700	6.6172	6.9535	0
13/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1690.8000	1573.5300	1.6908	1.5735	1,615
13/10/2023	2033 On 02-November-23			Bond Future	117.0760	117.2040	117.0760	117.2040	1,771
13/10/2023	2033 On 01-February-24			Bond Future	119.6861	119.8259	119.6861	119.8259	6,284
13/10/2023	2033 On 02-May-24			Bond Future	120.9349	121.0912	120.9349	121.0912	0
13/10/2023	2033 On 01-August-24			Bond Future	123.7139	123.8877	123.7139	123.8877	0
13/10/2023	2033 On 07-November-24			Bond Future	125.2201	125.3883	125.2201	125.3883	0
13/10/2023	2037 On 02-November-23			Bond Future	12.6442	12.5441	75.9509	76.4613	33,917
13/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	3.4100	8.4800	0.0034	0.0085	0
13/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5879.7300	5374.4300	5.8797	5.3744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	3.6700	9.0800	0.0037	0.0091	0
13/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5823.2200	5318.2600	5.8232	5.3183	0
13/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	3.9600	9.7200	0.0040	0.0097	0
13/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5766.8000	5262.1900	5.7668	5.2622	0
13/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	78.6800	139.4400	0.0787	0.1394	731
13/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3349.5100	2899.9000	3.3495	2.8999	0
13/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	665.4600	915.0700	0.6655	0.9151	731
13/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1299.5900	1038.8300	1.2996	1.0388	0
13/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5952.5700	6459.2600	5.9526	6.4593	0
13/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	13.0600	9.3800	0.0131	0.0094	731
13/10/2023	2037 On 01-February-24			Bond Future	12.7763	12.6710	73.3693	73.8968	123,739
13/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	894.0200	1056.8200	0.8940	1.0568	2,500
13/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4434.8300	4070.1600	4.4348	4.0702	0
13/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1264.4800	1468.6700	1.2645	1.4687	0
13/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3643.3500	3320.0700	3.6434	3.3201	0
13/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1283.2600	1489.3500	1.2833	1.4894	0
13/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3609.9300	3288.5500	3.6099	3.2886	0
13/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1302.2000	1510.2100	1.3022	1.5102	0
13/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3576.7200	3257.2600	3.5767	3.2573	0
13/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2753.7000	3072.3800	2.7537	3.0724	0
13/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1993.6900	1784.9000	1.9937	1.7849	2,500
13/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6131.1400	6573.8000	6.1311	6.5738	0
13/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	701.4900	616.6800	0.7015	0.6167	2,500
13/10/2023	2037 On 02-May-24			Bond Future	12.9110	12.7998	75.0126	75.5602	0
13/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	630.0900	732.2900	0.6301	0.7323	0
13/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8443.8000	7998.3800	8.4438	7.9984	0
13/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	638.3400	741.5800	0.6383	0.7416	0
13/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8395.3000	7950.9200	8.3953	7.9509	0
13/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	646.6800	750.9500	0.6467	0.7510	0
13/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8346.9400	7903.5900	8.3469	7.9036	0
13/10/2023	2037 On 01-August-24			Bond Future	13.0501	12.9324	72.4628	73.0315	0
13/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1702.9000	1896.1400	1.7029	1.8961	0
13/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6539.6000	6164.0800	6.5396	6.1641	0
13/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1717.3100	1911.7100	1.7173	1.9117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6501.2400	6126.8800	6.5012	6.1269	0
13/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1731.8000	1927.3600	1.7318	1.9274	1,383
13/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6463.0100	6089.8100	6.4630	6.0898	0
13/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3997.3600	4323.3600	3.9974	4.3234	0
13/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3424.5000	3181.7400	3.4245	3.1817	1,383
13/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5880.4300	6273.0300	5.8804	6.2730	0
13/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2316.1300	2139.9700	2.3161	2.1400	1,383
13/10/2023	2037 On 07-November-24			Bond Future	13.2064	13.0848	74.2018	74.7779	469
13/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2578.6100	2821.7100	2.5786	2.8217	0
13/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5670.1100	5337.1000	5.6701	5.3371	0
13/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2598.0800	2842.3500	2.5981	2.8424	0
13/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5639.5300	5307.6900	5.6395	5.3077	0
13/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2617.6400	2863.0700	2.6176	2.8631	0
13/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5609.0800	5278.4000	5.6091	5.2784	0
13/10/2023	2038 On 02-November-23			Bond Future	125.9418	126.7902	125.9418	126.7902	2,726
13/10/2023	2038 On 01-February-24			Bond Future	126.7331	127.6100	126.7331	127.6100	1,961
13/10/2023	2038 On 02-May-24			Bond Future	129.6017	130.5130	129.6017	130.5130	0
13/10/2023	2038 On 01-August-24			Bond Future	130.5127	131.4596	130.5127	131.4596	0
13/10/2023	2038 On 07-November-24			Bond Future	133.6819	134.6414	133.6819	134.6414	0
13/10/2023	2040 On 02-November-23			Bond Future	12.8797	12.7645	76.2362	76.8525	20,105
13/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.3200	1.1200	0.0003	0.0011	875
13/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7955.3300	7339.7800	7.9553	7.3398	0
13/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.6500	2.1400	0.0007	0.0021	0
13/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7458.5700	6843.7100	7.4586	6.8437	0
13/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.7100	2.3200	0.0007	0.0023	0
13/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7396.8200	6782.0800	7.3968	6.7821	0
13/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.7700	2.5100	0.0008	0.0025	0
13/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7335.1500	6720.5400	7.3352	6.7205	0
13/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	3.9300	10.7000	0.0039	0.0107	128
13/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6118.7200	5509.1400	6.1187	5.5091	0
13/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	32.2200	68.8000	0.0322	0.0688	225
13/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4370.3700	3790.6000	4.3704	3.7906	0
13/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	406.9500	626.5500	0.4070	0.6266	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1918.3200	1521.5700	1.9183	1.5216	0
13/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1274.1500	1683.6000	1.2742	1.6836	0
13/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	796.1100	589.2100	0.7961	0.5892	875
13/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1710.5800	2174.5000	1.7106	2.1745	0
13/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	553.3100	400.8800	0.5533	0.4009	1,100
13/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3967.7600	4554.0700	3.9678	4.5541	0
13/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	93.8900	63.8500	0.0939	0.0639	128
13/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5159.5300	5764.1800	5.1595	5.7642	0
13/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	35.4500	23.7500	0.0355	0.0238	1,100
13/10/2023	2040 On 01-February-24			Bond Future	13.0142	12.8933	73.4105	74.0463	137,377
13/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	943.4700	1140.8100	0.9435	1.1408	0
13/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4659.4400	4220.9400	4.6594	4.2209	0
13/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	959.5100	1159.0900	0.9595	1.1591	0
13/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4619.0500	4182.7900	4.6191	4.1828	0
13/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	975.5900	1177.4000	0.9756	1.1774	0
13/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4578.7600	4144.7300	4.5788	4.1447	0
13/10/2023	2040 On 02-May-24			Bond Future	13.1508	13.0234	75.0546	75.7131	0
13/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	599.5700	713.7700	0.5996	0.7138	0
13/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9300.0000	8755.7000	9.3000	8.7557	0
13/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	607.7000	723.1000	0.6077	0.7231	0
13/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9246.9400	8703.8400	9.2469	8.7038	0
13/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	615.9200	732.5200	0.6159	0.7325	0
13/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9194.0500	8652.1500	9.1941	8.6522	0
13/10/2023	2040 On 01-August-24			Bond Future	13.2919	13.1575	72.2554	72.9375	0
13/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1803.0800	2035.4200	1.8031	2.0354	0
13/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6974.5900	6524.7700	6.9746	6.5248	0
13/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1818.2900	2052.0300	1.8183	2.0520	0
13/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6933.6700	6485.2500	6.9337	6.4853	0
13/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1833.5900	2068.7200	1.8336	2.0687	0
13/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6892.9100	6445.8800	6.8929	6.4459	0
13/10/2023	2040 On 07-November-24			Bond Future	13.4494	13.3104	73.9891	74.6813	954
13/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2885.3800	3185.3100	2.8854	3.1853	0
13/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5999.8300	5607.6400	5.9998	5.6076	0
13/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2906.4600	3207.7500	2.9065	3.2078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5968.1000	5577.2700	5.9681	5.5773	0
13/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2927.3200	3229.9600	2.9273	3.2300	0
13/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5936.2100	5546.7300	5.9362	5.5467	0
13/10/2023	2044 On 02-November-23			Bond Future	12.9387	12.8286	72.5087	73.0967	35,281
13/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.2600	0.9200	0.0003	0.0009	0
13/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8072.8200	7485.5300	8.0728	7.4855	0
13/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.2900	1.0000	0.0003	0.0010	0
13/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8009.2600	7422.0200	8.0093	7.4220	0
13/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.3200	1.0900	0.0003	0.0011	0
13/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7945.7900	7358.6100	7.9458	7.3586	0
13/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	10.5100	24.9000	0.0105	0.0249	5,860
13/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5303.8900	4730.3300	5.3039	4.7303	0
13/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	541.6900	794.5100	0.5417	0.7945	0
13/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1554.5200	1219.3900	1.5545	1.2194	5,860
13/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1156.0700	1534.5600	1.1561	1.5346	0
13/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	832.3100	622.8500	0.8323	0.6229	6,375
13/10/2023	2044 On 01-February-24			Bond Future	13.0688	12.9533	69.7260	70.3325	91,388
13/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	774.1300	938.6800	0.7741	0.9387	0
13/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5156.2700	4714.3400	5.1563	4.7143	0
13/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	788.2200	954.8200	0.7882	0.9548	0
13/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5112.6500	4672.7700	5.1127	4.6728	0
13/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	802.4700	971.1300	0.8025	0.9711	0
13/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5069.2700	4631.4500	5.0693	4.6315	0
13/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2978.6100	3350.9200	2.9786	3.3509	0
13/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2045.6500	1811.4800	2.0457	1.8115	5,000
13/10/2023	2044 On 02-May-24			Bond Future	13.2006	13.0789	71.2876	71.9157	0
13/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	590.0700	697.9000	0.5901	0.6979	0
13/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9375.2900	8855.0300	9.3753	8.8550	0
13/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	598.2200	707.2200	0.5982	0.7072	0
13/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9320.9200	8801.8300	9.3209	8.8018	0
13/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	606.4600	716.6200	0.6065	0.7166	0
13/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9266.7200	8748.7900	9.2667	8.7488	0
13/10/2023	2044 On 01-August-24			Bond Future	13.3364	13.2081	68.5279	69.1785	0
13/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1672.8400	1883.3300	1.6728	1.8833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7356.8900	6916.7800	7.3569	6.9168	0
13/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1687.6400	1899.4600	1.6876	1.8995	0
13/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7314.2200	6875.4400	7.3142	6.8754	0
13/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1702.3200	1915.4600	1.7023	1.9155	0
13/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7271.4900	6834.0300	7.2715	6.8340	0
13/10/2023	2044 On 07-November-24			Bond Future	13.4875	13.3548	70.1720	70.8322	0
13/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2942.4300	3232.2900	2.9424	3.2323	0
13/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5950.5700	5580.2500	5.9506	5.5803	0
13/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2963.6400	3254.8000	2.9636	3.2548	0
13/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5918.7100	5549.6900	5.9187	5.5497	0
13/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2984.9200	3277.3900	2.9849	3.2774	0
13/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5886.9900	5519.2800	5.8870	5.5193	0
13/10/2023	2046 On 02-November-23			Bond Future	108.0035	108.5690	108.0035	108.5690	10,546
13/10/2023	2046 On 01-February-24			Bond Future	110.4114	110.9979	110.4114	110.9979	10,593
13/10/2023	2046 On 02-May-24			Bond Future	110.7655	111.3774	110.7655	111.3774	0
13/10/2023	2046 On 01-August-24			Bond Future	113.3105	113.9495	113.3105	113.9495	0
13/10/2023	2046 On 07-November-24			Bond Future	113.8618	114.5071	113.8618	114.5071	0
13/10/2023	2050 On 02-November-23			Bond Future	108.9318	109.8344	108.9318	109.8344	9,770
13/10/2023	2050 On 01-February-24			Bond Future	109.1130	110.0442	109.1130	110.0442	9,695
13/10/2023	2050 On 02-May-24			Bond Future	111.5829	112.5475	111.5829	112.5475	0
13/10/2023	2050 On 01-August-24			Bond Future	111.8434	112.8429	111.8434	112.8429	0
13/10/2023	2050 On 07-November-24			Bond Future	114.5590	115.5738	114.5590	115.5738	0
13/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	AL37 On 02-November-23			Index Future	898.1370	900.1680	898.1370	900.1680	0
13/10/2023	AL37 On 01-February-24			Index Future	917.9390	920.0840	917.9390	920.0840	0
13/10/2023	AL37 On 02-May-24			Index Future	938.5010	940.7990	938.5010	940.7990	0
13/10/2023	AL37 On 01-August-24			Index Future	959.8570	962.3150	959.8570	962.3150	0
13/10/2023	AL37 On 07-November-24			Index Future	982.9600	985.4050	982.9600	985.4050	0
13/10/2023	AL7T On 02-November-23			Index Future	1007.5410	1012.1170	1007.5410	1,012.1170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	AL7T On 01-February-24			Index Future	1029.7550	1034.5090	1029.7550	1,034.5090	0
13/10/2023	AL7T On 02-May-24			Index Future	1052.8220	1057.8000	1052.8220	1,057.8000	0
13/10/2023	AL7T On 01-August-24			Index Future	1076.7790	1081.9930	1076.7790	1,081.9930	0
13/10/2023	AL7T On 07-November-24			Index Future	1102.6970	1107.9530	1102.6970	1,107.9530	0
13/10/2023	ALBI On 02-November-23			Index Future	882.1290	886.5560	882.1290	886.5560	107
13/10/2023	ALBI On 01-February-24			Index Future	901.5780	906.1700	901.5780	906.1700	17
13/10/2023	ALBI On 02-May-24			Index Future	921.7740	926.5720	921.7740	926.5720	0
13/10/2023	ALBI On 01-August-24			Index Future	942.7490	947.7630	942.7490	947.7630	0
13/10/2023	ALBI On 07-November-24			Index Future	965.4400	970.5030	965.4400	970.5030	0
13/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C213 On 28-February-31			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
13/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	ES33 On 02-November-23			Bond Future	13.1368	13.0522	70.4056	70.7659	0
13/10/2023	ES33 On 01-February-24			Bond Future	13.3058	13.2161	71.9753	72.3490	0
13/10/2023	ES33 On 02-May-24			Bond Future	13.4747	13.3790	69.8050	70.1951	0
13/10/2023	ES33 On 01-August-24			Bond Future	13.6457	13.5437	71.4087	71.8158	0
13/10/2023	ES33 On 07-November-24			Bond Future	13.8564	13.7507	69.3362	69.7473	0
13/10/2023	ES42 On 02-November-23			Bond Future	13.6036	13.5038	66.0788	66.5568	0
13/10/2023	ES42 On 01-February-24			Bond Future	13.7573	13.6523	67.5520	68.0458	0
13/10/2023	ES42 On 02-May-24			Bond Future	13.9166	13.8055	64.8185	65.3310	0
13/10/2023	ES42 On 01-August-24			Bond Future	14.0744	13.9569	66.3073	66.8392	0
13/10/2023	ES42 On 07-November-24			Bond Future	14.2643	14.1425	63.6464	64.1856	0
13/10/2023	GOVI On 02-November-23			GOVI	869.4170	873.7900	869.4170	873.7900	677
13/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	163830.0000	120100.0000	16.3830	12.0100	0
13/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	163930.0000	120200.0000	16.3930	12.0200	0
13/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	164030.0000	120300.0000	16.4030	12.0300	0
13/10/2023	GOVI On 01-February-24			GOVI	888.5860	893.1230	888.5860	893.1230	144
13/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	86060.0000	131430.0000	8.6060	13.1430	0
13/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	85960.0000	131330.0000	8.5960	13.1330	0
13/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	85860.0000	131230.0000	8.5860	13.1230	0
13/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-May-24			GOVI	908.4910	913.2300	908.4910	913.2300	0
13/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	424790.0000	377400.0000	42.4790	37.7400	0
13/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	424890.0000	377500.0000	42.4890	37.7500	0
13/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	424990.0000	377600.0000	42.4990	37.7600	0
13/10/2023	GOVI On 01-August-24			GOVI	929.1640	934.1160	929.1640	934.1160	0
13/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	142060.0000	92540.0000	14.2060	9.2540	0
13/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	142160.0000	92640.0000	14.2160	9.2640	0
13/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	142260.0000	92740.0000	14.2260	9.2740	0
13/10/2023	GOVI On 07-November-24			GOVI	951.5280	956.5290	951.5280	956.5290	0
13/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	27480.0000	77490.0000	2.7480	7.7490	0
13/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	27380.0000	77390.0000	2.7380	7.7390	0
13/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	27280.0000	77290.0000	2.7280	7.7290	0
13/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/10/2023	IGOV On 02-November-23			Index Future	327.5480	328.7870	327.5480	328.7870	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	IGOV On 01-February-24			Index Future	334.8510	336.1420	334.8510	336.1420	0
13/10/2023	IGOV On 02-May-24			Index Future	342.4310	343.7890	342.4310	343.7890	0
13/10/2023	IGOV On 01-August-24			Index Future	350.3000	351.7290	350.3000	351.7290	0
13/10/2023	IGOV On 07-November-24			Index Future	358.8120	360.2500	358.8120	360.2500	0
13/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
13/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
13/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5000	8.5100	91.5000	91.4900	0
13/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5000	8.5100	91.5000	91.4900	0
13/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5300	8.5300	91.4700	91.4700	0
13/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5200	8.5200	91.4800	91.4800	0
13/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4400	8.4200	91.5600	91.5800	0
13/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2100	8.2100	91.7900	91.7900	0
13/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1500	8.1400	91.8500	91.8600	0
13/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0700	8.0600	91.9300	91.9400	0
13/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1000	8.0800	91.9000	91.9200	0
13/10/2023	R035 On 02-November-23			Bond Future	12.3351	12.2602	80.8280	81.2111	114,835
13/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0100	0.0400	0.0000	0.0000	400
13/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9477.9700	9094.8800	9.4780	9.0949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	1.2600	2.8800	0.0013	0.0029	400
13/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6558.9000	6177.4000	6.5589	6.1774	0
13/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	11.0200	20.9800	0.0110	0.0210	0
13/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4936.0800	4562.9200	4.9361	4.5629	0
13/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	11.7800	22.3000	0.0118	0.0223	0
13/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4881.3300	4508.7300	4.8813	4.5087	0
13/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	12.6000	23.7200	0.0126	0.0237	0
13/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4826.6800	4454.6800	4.8267	4.4547	0
13/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	70.3800	112.7200	0.0704	0.1127	6,500
13/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3406.1200	3065.3400	3.4061	3.0653	0
13/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	87.9200	137.8200	0.0879	0.1378	731
13/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3207.7600	2874.5400	3.2078	2.8745	0
13/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	717.8300	915.8300	0.7178	0.9158	731
13/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1204.9400	1019.8200	1.2049	1.0198	0
13/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2764.5200	3109.5000	2.7645	3.1095	0
13/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	198.6600	160.5200	0.1987	0.1605	400
13/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6060.5400	6441.6200	6.0605	6.4416	0
13/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	10.9400	8.9000	0.0109	0.0089	731
13/10/2023	R035 On 01-February-24			Bond Future	12.4717	12.3924	82.6101	83.0079	57,207
13/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	88.7200	109.0800	0.0887	0.1091	400
13/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10164.4800	9786.9900	10.1645	9.7870	0
13/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	267.4100	317.3900	0.2674	0.3174	400
13/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7452.8700	7105.0000	7.4529	7.1050	0
13/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1590.6400	1769.2100	1.5906	1.7692	0
13/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3067.7500	2848.4700	3.0678	2.8485	0
13/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1612.1900	1792.2200	1.6122	1.7922	0
13/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3038.0100	2820.1900	3.0380	2.8202	0
13/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1634.0800	1815.5700	1.6341	1.8156	0
13/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3008.6700	2792.3100	3.0087	2.7923	0
13/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5538.5200	5863.0700	5.5385	5.8631	0
13/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	811.1900	737.8900	0.8112	0.7379	400
13/10/2023	R035 On 02-May-24			Bond Future	12.5999	12.5154	79.9476	80.3633	0
13/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	681.3500	764.0500	0.6814	0.7641	0
13/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8046.1800	7713.1200	8.0462	7.7131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	690.0800	773.6000	0.6901	0.7736	0
13/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7999.3400	7667.1000	7.9993	7.6671	0
13/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	698.9000	783.2300	0.6989	0.7832	0
13/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7952.6500	7621.2200	7.9527	7.6212	0
13/10/2023	R035 On 01-August-24			Bond Future	12.7282	12.6382	81.7663	82.2008	0
13/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1670.5100	1817.3100	1.6705	1.8173	0
13/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6371.2100	6083.5300	6.3712	6.0835	0
13/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1684.9000	1832.6000	1.6849	1.8326	0
13/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6333.4400	6046.6600	6.3334	6.0467	0
13/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1699.3800	1847.9800	1.6994	1.8480	0
13/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6295.8000	6009.9200	6.2958	6.0099	0
13/10/2023	R035 On 07-November-24			Bond Future	12.8901	12.7973	79.2126	79.6508	0
13/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2281.6500	2455.8800	2.2817	2.4559	0
13/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5772.6100	5508.6400	5.7726	5.5086	0
13/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2300.2900	2475.4200	2.3003	2.4754	0
13/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5741.2900	5478.2200	5.7413	5.4782	0
13/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2318.7000	2494.7400	2.3187	2.4947	0
13/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5709.7800	5447.6200	5.7098	5.4476	0
13/10/2023	R053 On 02-November-23			Bond Future	12.8528	12.7477	91.8703	92.6037	5,189
13/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	1182.5600	1593.2000	1.1826	1.5932	0
13/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1479.5700	1156.8200	1.4796	1.1568	0
13/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	1216.4000	1633.0700	1.2164	1.6331	0
13/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1443.7800	1127.0600	1.4438	1.1271	0
13/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1250.7800	1673.4400	1.2508	1.6734	0
13/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1408.6200	1097.8900	1.4086	1.0979	0
13/10/2023	R053 On 01-February-24			Bond Future	12.9787	12.8683	93.8958	94.6525	0
13/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3103.9700	3509.6100	3.1040	3.5096	0
13/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3504.9600	3153.9300	3.5050	3.1539	0
13/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3139.5400	3547.6900	3.1395	3.5477	0
13/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3472.0100	3123.4900	3.4720	3.1235	0
13/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3175.0800	3585.7300	3.1751	3.5857	0
13/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3439.1200	3093.1000	3.4391	3.0931	0
13/10/2023	R053 On 02-May-24			Bond Future	13.1060	12.9895	90.1336	90.9177	0
13/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4062.5300	4478.8800	4.0625	4.4789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4640.3000	4272.5600	4.6403	4.2726	0
13/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4097.3500	4515.6400	4.0974	4.5156	0
13/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4607.6000	4241.8000	4.6076	4.2418	0
13/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4132.5400	4552.7900	4.1325	4.5528	0
13/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4575.3700	4211.5300	4.5754	4.2115	0
13/10/2023	R053 On 01-August-24			Bond Future	13.2330	13.1102	92.1839	92.9963	0
13/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4798.8500	5229.5200	4.7989	5.2295	0
13/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5479.1400	5097.3300	5.4791	5.0973	0
13/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4832.8700	5265.2200	4.8329	5.2652	0
13/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5446.7000	5066.5700	5.4467	5.0666	0
13/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4866.9700	5301.0100	4.8670	5.3010	0
13/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5414.4400	5036.0000	5.4144	5.0360	0
13/10/2023	R053 On 07-November-24			Bond Future	13.3849	13.2576	88.5236	89.3479	0
13/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3945.7100	4309.7400	3.9457	4.3097	0
13/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7924.3900	7464.1300	7.9244	7.4641	0
13/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3973.4100	4339.0300	3.9734	4.3390	0
13/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7882.4400	7423.7700	7.8824	7.4238	0
13/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4001.2000	4368.4200	4.0012	4.3684	0
13/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7840.6700	7383.6000	7.8407	7.3836	0
13/10/2023	R186 On 02-November-23			Bond Future	9.3259	9.2534	107.0821	107.2789	55,238
13/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	151.5600	224.2400	0.1516	0.2242	1,715
13/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	629.4700	505.3300	0.6295	0.5053	0
13/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	453.2000	580.7800	0.4532	0.5808	0
13/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	306.9200	237.6800	0.3069	0.2377	0
13/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	470.0600	599.6700	0.4701	0.5997	0
13/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	296.7500	229.5400	0.2968	0.2295	0
13/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	487.2100	618.8000	0.4872	0.6188	0
13/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	286.8800	221.6500	0.2869	0.2217	0
13/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2915.0700	3110.8300	2.9151	3.1108	0
13/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	4.7500	3.6900	0.0048	0.0037	1,715
13/10/2023	R186 On 01-February-24			Bond Future	9.3623	9.2792	104.1333	104.3425	81,271
13/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1086.5900	1212.4500	1.0866	1.2125	0
13/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	741.2000	657.9100	0.7412	0.6579	0
13/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1101.4700	1228.2100	1.1015	1.2282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	731.0500	648.6400	0.7311	0.6486	0
13/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1116.4500	1244.0700	1.1165	1.2441	0
13/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	721.0100	639.4800	0.7210	0.6395	0
13/10/2023	R186 On 02-May-24			Bond Future	9.3898	9.2925	106.4658	106.6914	0
13/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	151.2800	180.8000	0.1513	0.1808	0
13/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3460.7800	3264.6600	3.4608	3.2647	0
13/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	153.6700	183.5700	0.1537	0.1836	0
13/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3439.0500	3243.3100	3.4391	3.2433	0
13/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	156.0900	186.3800	0.1561	0.1864	0
13/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3417.3500	3222.0000	3.4174	3.2220	0
13/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1604.2200	1748.0400	1.6042	1.7480	2,030
13/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	819.7900	737.9700	0.8198	0.7380	0
13/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2759.1600	2936.8700	2.7592	2.9369	0
13/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	452.1300	404.2000	0.4521	0.4042	2,030
13/10/2023	R186 On 01-August-24			Bond Future	9.4060	9.2915	103.5774	103.8202	0
13/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	546.0100	624.6600	0.5460	0.6247	0
13/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2098.1000	1933.9600	2.0981	1.9340	0
13/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	552.3400	631.6300	0.5523	0.6316	0
13/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2082.8500	1919.3500	2.0829	1.9194	0
13/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	558.4000	638.3200	0.5584	0.6383	0
13/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2067.3300	1904.4600	2.0673	1.9045	0
13/10/2023	R186 On 07-November-24			Bond Future	9.4549	9.3286	106.0655	106.3054	3,801
13/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	986.9900	1095.0800	0.9870	1.0951	0
13/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1605.5000	1473.6900	1.6055	1.4737	0
13/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	996.2800	1104.9600	0.9963	1.1050	0
13/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1595.6800	1464.4600	1.5957	1.4645	0
13/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1006.0400	1115.3200	1.0060	1.1153	0
13/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1586.3400	1455.7200	1.5863	1.4557	0
13/10/2023	R197 On 02-November-23			Bond Future	342.6256	342.4547	342.6256	342.4547	0
13/10/2023	R202 On 02-November-23			Bond Future	252.5840	253.7923	252.5840	253.7923	4,558
13/10/2023	R202 On 01-February-24			Bond Future	253.2438	254.4979	253.2438	254.4979	5,070
13/10/2023	R202 On 02-May-24			Bond Future	258.9762	260.2876	258.9762	260.2876	0
13/10/2023	R202 On 01-August-24			Bond Future	259.8343	261.2049	259.8343	261.2049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R202 On 07-November-24			Bond Future	266.1441	267.5274	266.1441	267.5274	0
13/10/2023	R209 On 02-November-23			Bond Future	12.3960	12.3110	62.2173	62.5976	17,722
13/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	3.3700	7.5500	0.0034	0.0076	0
13/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5021.4700	4645.3500	5.0215	4.6454	0
13/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	3.6300	8.0800	0.0036	0.0081	0
13/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4972.0600	4596.2100	4.9721	4.5962	0
13/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	3.9100	8.6500	0.0039	0.0087	0
13/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4922.7200	4547.1600	4.9227	4.5472	0
13/10/2023	R209 On 01-February-24			Bond Future	12.5130	12.4238	63.5891	63.9826	10,589
13/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1208.9400	1371.0400	1.2089	1.3710	0
13/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2968.5000	2737.1000	2.9685	2.7371	0
13/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1226.4200	1389.9800	1.2264	1.3900	0
13/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2940.3400	2710.4000	2.9403	2.7104	0
13/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1244.0400	1409.0500	1.2440	1.4091	0
13/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2912.3800	2683.8900	2.9124	2.6839	0
13/10/2023	R209 On 02-May-24			Bond Future	12.6312	12.5369	61.8600	62.2694	0
13/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	551.6100	628.5700	0.5516	0.6286	0
13/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7347.8400	7015.3800	7.3478	7.0154	0
13/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	558.8700	636.6100	0.5589	0.6366	0
13/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7305.1400	6973.4600	7.3051	6.9735	0
13/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	566.0900	644.6000	0.5661	0.6446	0
13/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7262.4600	6931.5500	7.2625	6.9316	0
13/10/2023	R209 On 01-August-24			Bond Future	12.7492	12.6497	63.2672	63.6932	0
13/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1442.9400	1585.0900	1.4429	1.5851	0
13/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5770.8500	5487.0600	5.7709	5.4871	0
13/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1455.4700	1598.5000	1.4555	1.5985	0
13/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5736.6100	5453.7000	5.7366	5.4537	0
13/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1468.0800	1612.0000	1.4681	1.6120	0
13/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5702.4900	5420.4700	5.7025	5.4205	0
13/10/2023	R209 On 07-November-24			Bond Future	12.8919	12.7894	61.6292	62.0602	101
13/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2144.1900	2321.3100	2.1442	2.3213	0
13/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5091.6100	4837.7400	5.0916	4.8377	0
13/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2160.8900	2338.8900	2.1609	2.3389	0
13/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5063.6800	4810.6900	5.0637	4.8107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2177.9100	2356.8000	2.1779	2.3568	0
13/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5036.1200	4784.0200	5.0361	4.7840	0
13/10/2023	R210 On 02-November-23			Bond Future	225.8037	226.0529	225.8037	226.0529	246
13/10/2023	R210 On 01-February-24			Bond Future	230.8380	231.1100	230.8380	231.1100	501
13/10/2023	R210 On 02-May-24			Bond Future	232.8111	233.1151	232.8111	233.1151	0
13/10/2023	R210 On 01-August-24			Bond Future	238.1608	238.4986	238.1608	238.4986	0
13/10/2023	R210 On 07-November-24			Bond Future	240.6099	240.9369	240.6099	240.9369	0
13/10/2023	R213 On 02-November-23			Bond Future	11.2909	11.2206	80.3117	80.6083	15,385
13/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	132.6700	200.8500	0.1327	0.2009	731
13/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1627.9400	1399.6000	1.6279	1.3996	0
13/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	345.2800	467.1600	0.3453	0.4672	0
13/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1111.6400	937.0000	1.1116	0.9370	0
13/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	361.6100	486.7000	0.3616	0.4867	0
13/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1085.3500	913.9200	1.0854	0.9139	0
13/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	378.4600	506.7400	0.3785	0.5067	0
13/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1059.6100	891.3700	1.0596	0.8914	0
13/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1097.0800	1310.5600	1.0971	1.3106	731
13/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	472.1200	389.0800	0.4721	0.3891	0
13/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5671.3600	5966.7000	5.6714	5.9667	0
13/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	8.6700	7.4900	0.0087	0.0075	731
13/10/2023	R213 On 01-February-24			Bond Future	11.4069	11.3317	82.0824	82.3917	25,612
13/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2547.5500	2748.2000	2.5476	2.7482	0
13/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1356.6900	1248.0900	1.3567	1.2481	0
13/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2572.6500	2774.2700	2.5727	2.7743	0
13/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1341.5600	1233.9300	1.3416	1.2339	0
13/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2597.8600	2800.4300	2.5979	2.8004	0
13/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1326.5700	1219.8900	1.3266	1.2199	0
13/10/2023	R213 On 02-May-24			Bond Future	11.5142	11.4330	80.3615	80.6868	0
13/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	745.3800	824.1300	0.7454	0.8241	0
13/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5877.8400	5631.3600	5.8778	5.6314	0
13/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	753.0800	832.4700	0.7531	0.8325	0
13/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5842.3100	5596.4700	5.8423	5.5965	0
13/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	761.0300	841.0600	0.7610	0.8411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5807.0500	5561.8500	5.8071	5.5619	0
13/10/2023	R213 On 01-August-24			Bond Future	11.6205	11.5329	82.1898	82.5317	0
13/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1567.2500	1694.5900	1.5673	1.6946	0
13/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4597.0900	4382.5100	4.5971	4.3825	0
13/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1579.7600	1707.8200	1.5798	1.7078	0
13/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4568.8300	4354.9700	4.5688	4.3550	0
13/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1592.0700	1720.8400	1.5921	1.7208	0
13/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4540.4000	4327.2500	4.5404	4.3273	0
13/10/2023	R213 On 07-November-24			Bond Future	11.7645	11.6737	80.6016	80.9450	0
13/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2108.2200	2255.4600	2.1082	2.2555	0
13/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4233.8500	4037.6300	4.2339	4.0376	0
13/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2124.4000	2272.3500	2.1244	2.2724	0
13/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4211.0700	4015.5600	4.2111	4.0156	0
13/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2140.3300	2288.9700	2.1403	2.2890	0
13/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4188.0700	3993.2500	4.1881	3.9933	0
13/10/2023	R214 On 02-November-23			Bond Future	12.7474	12.6474	57.9581	58.4078	19,961
13/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.4800	1.4500	0.0005	0.0015	0
13/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6300.9700	5852.1900	6.3010	5.8522	0
13/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.5300	1.5700	0.0005	0.0016	0
13/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6248.3700	5799.6600	6.2484	5.7997	0
13/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.5800	1.7000	0.0006	0.0017	0
13/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6195.8300	5747.2000	6.1958	5.7472	0
13/10/2023	R214 On 01-February-24			Bond Future	12.8716	12.7668	59.2359	59.7001	6,579
13/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	726.8200	862.6300	0.7268	0.8626	0
13/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4097.7400	3769.3900	4.0977	3.7694	0
13/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	739.5900	877.0200	0.7396	0.8770	0
13/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4062.3300	3735.6000	4.0623	3.7356	0
13/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	752.5100	891.5600	0.7525	0.8916	0
13/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4027.1200	3702.0100	4.0271	3.7020	0
13/10/2023	R214 On 02-May-24			Bond Future	12.9877	12.8776	57.2575	57.7385	0
13/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	505.0000	589.0500	0.5050	0.5891	0
13/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7803.9000	7406.9100	7.8039	7.4069	0
13/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	511.8300	596.7600	0.5118	0.5968	0
13/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7758.2900	7362.1800	7.7583	7.3622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	518.8300	604.6600	0.5188	0.6047	0
13/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7712.9100	7317.7000	7.7129	7.3177	0
13/10/2023	R214 On 01-August-24			Bond Future	13.1030	12.9873	58.5601	59.0588	0
13/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1526.3500	1697.5700	1.5264	1.6976	0
13/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5804.0800	5476.6400	5.8041	5.4766	0
13/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1539.6300	1711.9000	1.5396	1.7119	0
13/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5769.3600	5442.9700	5.7694	5.4430	0
13/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1552.8000	1726.1200	1.5528	1.7261	0
13/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5734.5900	5409.2500	5.7346	5.4093	0
13/10/2023	R214 On 07-November-24			Bond Future	13.2451	13.1258	56.6578	57.1636	0
13/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2358.1500	2574.0800	2.3582	2.5741	0
13/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5182.4600	4892.6000	5.1825	4.8926	0
13/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2375.6100	2592.5500	2.3756	2.5926	0
13/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5154.4500	4865.6000	5.1545	4.8656	0
13/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2393.3700	2611.3200	2.3934	2.6113	0
13/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5126.7800	4838.9400	5.1268	4.8389	0
13/10/2023	R248 On 02-November-23			Bond Future	12.8486	12.7385	71.2578	71.8567	62,730
13/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.2900	0.9900	0.0003	0.0010	0
13/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8218.9500	7620.7000	8.2190	7.6207	0
13/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.3200	1.0800	0.0003	0.0011	0
13/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8153.2900	7555.1000	8.1533	7.5551	0
13/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.3500	1.1800	0.0004	0.0012	0
13/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8087.7200	7489.6000	8.0877	7.4896	0
13/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	4.8200	12.4300	0.0048	0.0124	207
13/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6105.6100	5514.2700	6.1056	5.5143	0
13/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	312.0600	490.8400	0.3121	0.4908	207
13/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2240.5000	1820.3300	2.2405	1.8203	0
13/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3953.9700	4522.5600	3.9540	4.5226	0
13/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	99.6800	69.3200	0.0997	0.0693	207
13/10/2023	R248 On 01-February-24			Bond Future	12.9785	12.8629	72.8289	73.4466	171,878
13/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	214.5200	276.1500	0.2145	0.2762	1,000
13/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8925.3600	8369.2900	8.9254	8.3693	0
13/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	735.4200	894.5500	0.7354	0.8946	0
13/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5450.1400	4991.5700	5.4501	4.9916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	747.6500	908.7200	0.7477	0.9087	0
13/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5402.8000	4946.1700	5.4028	4.9462	0
13/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	760.0400	923.0400	0.7600	0.9230	0
13/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5355.7000	4901.0000	5.3557	4.9010	0
13/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	958.3300	1150.1600	0.9583	1.1502	100
13/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4729.9800	4304.1100	4.7300	4.3041	0
13/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2832.2500	3199.6600	2.8323	3.1997	0
13/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2193.4300	1943.1400	2.1934	1.9431	1,100
13/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3688.9300	4106.1000	3.6889	4.1061	0
13/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1668.1900	1467.6600	1.6682	1.4677	1,000
13/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5562.4000	6054.5100	5.5624	6.0545	0
13/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	971.3200	845.7300	0.9713	0.8457	1,100
13/10/2023	R248 On 02-May-24			Bond Future	13.1001	12.9784	70.0107	70.6503	0
13/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	530.6300	630.0800	0.5306	0.6301	0
13/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10140.2900	9600.2200	10.1403	9.6002	0
13/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	538.1400	638.7000	0.5381	0.6387	0
13/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10082.1400	9543.1800	10.0821	9.5432	0
13/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	545.8500	647.5400	0.5459	0.6475	0
13/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10024.2900	9486.4600	10.0243	9.4865	0
13/10/2023	R248 On 01-August-24			Bond Future	13.2213	13.0933	71.6035	72.2656	13,000
13/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1911.4900	2143.3100	1.9115	2.1433	0
13/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6946.8000	6516.4300	6.9468	6.5164	0
13/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1927.7100	2160.9200	1.9277	2.1609	0
13/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6904.8400	6475.8600	6.9048	6.4759	0
13/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1944.0100	2178.6200	1.9440	2.1786	0
13/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6863.0400	6435.4600	6.8630	6.4355	0
13/10/2023	R248 On 07-November-24			Bond Future	13.3702	13.2377	68.8687	69.5408	0
13/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3027.1500	3323.2700	3.0272	3.3233	0
13/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6115.8300	5739.8300	6.1158	5.7398	0
13/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3048.7600	3346.2000	3.0488	3.3462	0
13/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6083.0100	5708.3300	6.0830	5.7083	0
13/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3070.4300	3369.1900	3.0704	3.3692	0
13/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6050.3300	5676.9700	6.0503	5.6770	0
13/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0