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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
26/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	2025 On 02-November-23			Bond Future	172.3945	172.3523	172.3945	172.3523	1,436
26/10/2023	2025 On 01-February-24			Bond Future	174.4444	174.4017	174.4444	174.4017	10,805
26/10/2023	2025 On 02-May-24			Bond Future	178.3777	178.3339	178.3777	178.3339	0
26/10/2023	2025 On 01-August-24			Bond Future	180.6407	180.5958	180.6407	180.5958	0
26/10/2023	2025 On 07-November-24			Bond Future	185.0493	185.0028	185.0493	185.0028	0
26/10/2023	2029 On 02-November-23			Bond Future	123.8027	123.6871	123.8027	123.6871	936
26/10/2023	2029 On 01-February-24			Bond Future	126.5652	126.4475	126.5652	126.4475	3,078
26/10/2023	2029 On 02-May-24			Bond Future	128.0515	127.9309	128.0515	127.9309	0
26/10/2023	2029 On 01-August-24			Bond Future	130.9950	130.8715	130.9950	130.8715	0
26/10/2023	2029 On 07-November-24			Bond Future	132.7913	132.6646	132.7913	132.6646	0
26/10/2023	2030 On 02-November-23			Bond Future	10.7076	10.6685	90.0412	90.2024	12,779

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
26/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4844.9400	4683.7900	4.8449	4.6838	0
26/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3449.0300	3287.8800	3.4490	3.2879	0
26/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.0100	0.0500	0.0000	0.0001	800
26/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2675.3600	2514.2500	2.6754	2.5143	0
26/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	19.5200	39.6700	0.0195	0.0397	500
26/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1339.5700	1198.5700	1.3396	1.1986	0
26/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	215.6400	302.2200	0.2156	0.3022	500
26/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	577.2100	502.6400	0.5772	0.5026	0
26/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	613.4400	746.8700	0.6134	0.7469	0
26/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	233.8900	206.1700	0.2339	0.2062	0
26/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	641.6100	776.8900	0.6416	0.7769	0
26/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	221.1200	195.2500	0.2211	0.1953	0
26/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	670.3400	807.3900	0.6703	0.8074	0
26/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	208.9300	184.8300	0.2089	0.1848	0
26/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1707.8400	1868.4400	1.7078	1.8684	500
26/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	29.9100	29.3600	0.0299	0.0294	0
26/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2915.4600	3077.1100	2.9155	3.0771	0
26/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	2.7200	3.2200	0.0027	0.0032	500
26/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3463.9300	3625.3500	3.4639	3.6254	0
26/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0.8300	1.1000	0.0008	0.0011	800
26/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6148.5300	6309.6800	6.1485	6.3097	0
26/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/10/2023	2030 On 01-February-24			Bond Future	10.7993	10.7579	88.0222	88.1872	55,088
26/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	269.7200	296.4800	0.2697	0.2965	400
26/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5348.1100	5209.8400	5.3481	5.2098	0
26/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	442.8100	482.2100	0.4428	0.4822	500
26/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4164.6900	4039.0600	4.1647	4.0391	0
26/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	470.2000	511.4300	0.4702	0.5114	1,360
26/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4024.2600	3900.4600	4.0243	3.9005	0
26/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	521.6200	566.2100	0.5216	0.5662	500
26/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3782.9100	3662.4700	3.7829	3.6625	0
26/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	585.6900	634.1000	0.5857	0.6341	400

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26/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3555.3800	3438.7600	3.5554	3.4388	0
26/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	676.7000	730.2300	0.6767	0.7302	200
26/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3273.1800	3161.6800	3.2732	3.1617	0
26/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	955.6600	1023.1500	0.9557	1.0232	500
26/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2607.0300	2509.4900	2.6070	2.5095	0
26/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2098.0600	2204.1000	2.0981	2.2041	0
26/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1301.9400	1242.9500	1.3019	1.2430	700
26/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2890.5000	3013.0600	2.8905	3.0131	0
26/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	882.6700	840.2000	0.8827	0.8402	1,360
26/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3000.9700	3125.4100	3.0010	3.1254	0
26/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	838.3300	797.7400	0.8383	0.7977	0
26/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3028.7500	3153.6500	3.0288	3.1537	0
26/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	827.4700	787.3400	0.8275	0.7873	0
26/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3056.7900	3182.1500	3.0568	3.1822	0
26/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	816.8800	777.2100	0.8169	0.7772	0
26/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4185.5900	4325.5700	4.1856	4.3256	0
26/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	493.9900	468.9400	0.4940	0.4689	200
26/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4499.8000	4642.8000	4.4998	4.6428	0
26/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	431.3300	409.3000	0.4313	0.4093	500
26/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4531.5700	4674.8500	4.5316	4.6749	0
26/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	425.5300	403.7800	0.4255	0.4038	500
26/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5307.4200	5456.6300	5.3074	5.4566	0
26/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	306.0000	290.1800	0.3060	0.2902	400
26/10/2023	2030 On 02-May-24			Bond Future	10.8979	10.8543	89.9856	90.1542	19,398
26/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	594.9200	633.4400	0.5949	0.6334	1,000
26/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5538.5100	5408.4400	5.5385	5.4084	0
26/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	699.2200	742.9100	0.6992	0.7429	0
26/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5025.6900	4900.7900	5.0257	4.9008	0
26/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	706.6900	750.7400	0.7067	0.7507	0
26/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4992.2000	4867.6600	4.9922	4.8677	0
26/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	714.2300	758.6400	0.7142	0.7586	0
26/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4958.8000	4834.6200	4.9588	4.8346	0
26/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1031.6100	1089.6000	1.0316	1.0896	1,000
26/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3937.8200	3827.2200	3.9378	3.8272	0

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26/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1690.5600	1770.4300	1.6906	1.7704	500
26/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2771.2500	2682.5300	2.7713	2.6825	0
26/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2057.4400	2146.9900	2.0574	2.1470	1,080
26/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2358.6900	2279.6500	2.3587	2.2797	0
26/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2692.5100	2795.8600	2.6925	2.7959	500
26/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1840.5000	1775.2600	1.8405	1.7753	0
26/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4825.2200	4958.2000	4.8252	4.9582	0
26/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	915.6700	880.0600	0.9157	0.8801	1,000
26/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6121.8800	6265.5000	6.1219	6.2655	0
26/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	627.0900	602.1200	0.6271	0.6021	1,080
26/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8487.6500	8643.5300	8.4877	8.6435	0
26/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	308.0000	295.2900	0.3080	0.2953	500
26/10/2023	2030 On 01-August-24			Bond Future	10.9966	10.9503	88.0275	88.1999	0
26/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1541.1200	1609.9100	1.5411	1.6099	0
26/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3914.3100	3810.7000	3.9143	3.8107	0
26/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1555.2100	1624.4000	1.5552	1.6244	0
26/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3889.9100	3786.7000	3.8899	3.7867	0
26/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1569.3800	1638.9800	1.5694	1.6390	0
26/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3865.6000	3762.8000	3.8656	3.7628	0
26/10/2023	2030 On 07-November-24			Bond Future	11.1137	11.0645	90.1522	90.3285	221
26/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2158.0900	2239.8700	2.1581	2.2399	0
26/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3509.7700	3415.2500	3.5098	3.4153	0
26/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2174.4800	2256.6300	2.1745	2.2566	0
26/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3489.6500	3395.5000	3.4897	3.3955	0
26/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2191.2900	2273.8200	2.1913	2.2738	0
26/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3469.9800	3376.2100	3.4700	3.3762	0
26/10/2023	2032 On 02-November-23			Bond Future	11.6294	11.5956	83.0269	83.1837	61,754
26/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
26/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6218.6600	6061.8700	6.2187	6.0619	0
26/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5056.5000	4899.7100	5.0565	4.8997	0
26/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
26/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5006.4200	4849.6300	5.0064	4.8496	0
26/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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26/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4408.4200	4251.6300	4.4084	4.2516	0
26/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	10,000
26/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3717.4900	3560.7000	3.7175	3.5607	0
26/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.0800	0.3700	0.0001	0.0004	0
26/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2985.2600	2828.7600	2.9853	2.8288	500
26/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	0.8700	2.7000	0.0009	0.0027	500
26/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2550.5800	2395.6200	2.5506	2.3956	0
26/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	10.4000	22.0300	0.0104	0.0220	0
26/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1936.2300	1791.0700	1.9362	1.7911	0
26/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	12.1500	25.1300	0.0122	0.0251	0
26/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1890.2400	1746.4300	1.8902	1.7464	0
26/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	14.1200	28.5600	0.0141	0.0286	0
26/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1844.5000	1702.1500	1.8445	1.7022	0
26/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	24.4400	45.5800	0.0244	0.0456	0
26/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1664.3500	1528.7000	1.6644	1.5287	500
26/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	211.3400	290.9900	0.2113	0.2910	0
26/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	813.7300	736.5900	0.8137	0.7366	500
26/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	400.6300	508.5400	0.4006	0.5085	0
26/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	536.9900	488.1100	0.5370	0.4881	15,500
26/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	916.0100	1058.7500	0.9160	1.0588	0
26/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	222.1600	208.1100	0.2222	0.2081	500
26/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1353.9300	1507.4600	1.3539	1.5075	0
26/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	112.7300	109.4700	0.1127	0.1095	0
26/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2865.0300	3023.4800	2.8650	3.0235	0
26/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	10.5700	12.2300	0.0106	0.0122	500
26/10/2023	2032 On 01-February-24			Bond Future	11.7470	11.7116	84.8590	85.0195	92,216
26/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	108.1300	119.9000	0.1081	0.1199	1,200
26/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8486.9000	8338.2100	8.4869	8.3382	0
26/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	326.5300	354.9400	0.3265	0.3549	500
26/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5788.7900	5656.7400	5.7888	5.6567	0
26/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	437.4800	472.9500	0.4375	0.4730	1,200
26/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5068.0700	4943.0800	5.0681	4.9431	0
26/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	452.3400	488.7100	0.4523	0.4887	200
26/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4985.7700	4861.6800	4.9858	4.8617	0

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26/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	753.0800	805.4400	0.7531	0.8054	500
26/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3798.3900	3690.2900	3.7984	3.6903	0
26/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1944.7300	2037.8900	1.9447	2.0379	0
26/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1931.2000	1863.9000	1.9312	1.8639	200
26/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2140.7800	2238.6500	2.1408	2.2387	0
26/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1766.3200	1703.7300	1.7663	1.7037	0
26/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2165.9500	2264.4000	2.1660	2.2644	0
26/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1746.5200	1684.5100	1.7465	1.6845	0
26/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2191.2600	2290.2900	2.1913	2.2903	0
26/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1726.8900	1665.4600	1.7269	1.6655	0
26/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4116.7500	4246.3300	4.1168	4.2463	0
26/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	799.8100	768.9300	0.7998	0.7689	200
26/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4519.5700	4653.2200	4.5196	4.6532	0
26/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	690.4200	663.6100	0.6904	0.6636	1,200
26/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4897.4500	5034.4300	4.8975	5.0344	0
26/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	602.6400	579.1600	0.6026	0.5792	500
26/10/2023	2032 On 02-May-24			Bond Future	11.8686	11.8315	82.5897	82.7537	61,107
26/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	554.3400	586.1600	0.5543	0.5862	1,000
26/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7586.3700	7454.2000	7.5864	7.4542	0
26/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	682.6700	720.0100	0.6827	0.7200	0
26/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6835.5500	6708.9000	6.8356	6.7089	0
26/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	690.4600	728.1300	0.6905	0.7281	0
26/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6794.8200	6668.5000	6.7948	6.6685	0
26/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	698.3200	736.3100	0.6983	0.7363	0
26/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6754.2100	6628.2100	6.7542	6.6282	0
26/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	722.3400	761.3200	0.7223	0.7613	500
26/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6633.0000	6507.9900	6.6330	6.5080	0
26/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	772.3800	813.3800	0.7724	0.8134	1,550
26/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6393.5200	6270.5300	6.3935	6.2705	0
26/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	969.8500	1018.3900	0.9699	1.0184	1,000
26/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5587.3500	5471.9000	5.5874	5.4719	0
26/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1246.0600	1303.9300	1.2461	1.3039	500
26/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4781.3700	4675.2500	4.7814	4.6753	0
26/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1652.7400	1722.2000	1.6527	1.7222	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
26/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3985.7900	3891.2600	3.9858	3.8913	0
26/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5614.8700	5743.4000	5.6149	5.7434	0
26/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1220.3300	1184.8700	1.2203	1.1849	1,000
26/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6513.8700	6649.0800	6.5139	6.6491	0
26/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	980.0400	951.2600	0.9800	0.9513	500
26/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7072.5600	7211.2600	7.0726	7.2113	0
26/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	857.7900	832.5000	0.8578	0.8325	1,550
26/10/2023	2032 On 01-August-24			Bond Future	11.9893	11.9505	84.4691	84.6368	0
26/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1540.7100	1601.0600	1.5407	1.6011	0
26/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5355.9900	5248.6700	5.3560	5.2487	0
26/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1553.4400	1614.1400	1.5534	1.6141	0
26/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5323.0100	5216.0400	5.3230	5.2160	0
26/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1566.5200	1627.5800	1.5665	1.6276	0
26/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5290.4100	5183.8000	5.2904	5.1838	0
26/10/2023	2032 On 07-November-24			Bond Future	12.1386	12.0978	82.3399	82.5114	243
26/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2054.8300	2125.3100	2.0548	2.1253	0
26/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4919.1000	4818.1000	4.9191	4.8181	0
26/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2071.6200	2142.4600	2.0716	2.1425	0
26/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4892.1000	4791.4600	4.8921	4.7915	0
26/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2088.4900	2159.7000	2.0885	2.1597	0
26/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4865.2200	4764.9500	4.8652	4.7650	0
26/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2350.9700	2427.6200	2.3510	2.4276	1,615
26/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4474.8300	4380.0000	4.4748	4.3800	0
26/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6625.6100	6754.3500	6.6256	6.7544	0
26/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1711.1400	1668.4000	1.7111	1.6684	1,615
26/10/2023	2033 On 02-November-23			Bond Future	116.3532	116.7145	116.3532	116.7145	965
26/10/2023	2033 On 01-February-24			Bond Future	118.9494	119.3191	118.9494	119.3191	7,919
26/10/2023	2033 On 02-May-24			Bond Future	120.1679	120.5457	120.1679	120.5457	0
26/10/2023	2033 On 01-August-24			Bond Future	122.9301	123.3167	122.9301	123.3167	0
26/10/2023	2033 On 07-November-24			Bond Future	124.4315	124.8271	124.4315	124.8271	0
26/10/2023	2037 On 02-November-23			Bond Future	12.6003	12.5967	76.1743	76.1924	27,015
26/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
26/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5652.9900	5634.9100	5.6530	5.6349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5596.2300	5578.1400	5.5962	5.5781	0
26/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5539.5200	5521.4300	5.5395	5.5214	0
26/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	5.5100	9.2400	0.0055	0.0092	731
26/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3053.0100	3038.6400	3.0530	3.0386	0
26/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	377.3200	421.5900	0.3773	0.4216	731
26/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	788.1200	814.2900	0.7881	0.8143	0
26/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6162.8600	6181.0000	6.1629	6.1810	0
26/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	731
26/10/2023	2037 On 01-February-24			Bond Future	12.7303	12.7266	73.5989	73.6177	135,098
26/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	839.5400	853.4600	0.8395	0.8535	2,500
26/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4150.7100	4145.9000	4.1507	4.1459	0
26/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1212.8000	1229.4100	1.2128	1.2294	0
26/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3362.0300	3359.9100	3.3620	3.3599	0
26/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1231.8100	1248.5400	1.2318	1.2485	0
26/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3328.8400	3326.8400	3.3288	3.3268	0
26/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1251.0100	1267.8500	1.2510	1.2679	0
26/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3295.8900	3294.0000	3.2959	3.2940	0
26/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2740.5900	2762.6400	2.7406	2.7626	0
26/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1750.9400	1754.2600	1.7509	1.7543	2,500
26/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6216.6700	6240.1800	6.2167	6.2402	0
26/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	557.3800	562.1600	0.5574	0.5622	2,500
26/10/2023	2037 On 02-May-24			Bond Future	12.8645	12.8607	75.2405	75.2596	0
26/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	587.6800	595.4400	0.5877	0.5954	0
26/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8173.4500	8162.1300	8.1735	8.1621	0
26/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	595.7800	603.6200	0.5958	0.6036	0
26/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8124.8000	8113.5600	8.1248	8.1136	0
26/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	603.9700	611.8700	0.6040	0.6119	0
26/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8076.2900	8065.1100	8.0763	8.0651	0
26/10/2023	2037 On 01-August-24			Bond Future	13.0016	12.9975	72.6964	72.7159	0
26/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1706.7200	1718.5500	1.7067	1.7186	0
26/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6309.7500	6302.1200	6.3098	6.3021	0
26/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1721.4200	1733.3000	1.7214	1.7333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6271.6800	6264.1000	6.2717	6.2641	0
26/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1736.4300	1748.3700	1.7364	1.7484	1,383
26/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6233.9700	6226.4500	6.2340	6.2265	0
26/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4048.5200	4065.8800	4.0485	4.0659	0
26/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3241.9900	3239.8900	3.2420	3.2399	1,383
26/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5965.5900	5985.0200	5.9656	5.9850	0
26/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2167.6200	2167.5900	2.1676	2.1676	1,383
26/10/2023	2037 On 07-November-24			Bond Future	13.1538	13.1497	74.4501	74.4698	1,634
26/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2650.0100	2663.0600	2.6500	2.6631	0
26/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5493.2000	5486.5500	5.4932	5.4866	0
26/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2669.9200	2683.0200	2.6699	2.6830	0
26/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5463.0600	5456.4600	5.4631	5.4565	0
26/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2690.2000	2703.3500	2.6902	2.7034	0
26/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5433.3300	5426.7800	5.4333	5.4268	0
26/10/2023	2038 On 02-November-23			Bond Future	125.8272	125.3019	125.8272	125.3019	1,922
26/10/2023	2038 On 01-February-24			Bond Future	126.6134	126.0767	126.6134	126.0767	2,829
26/10/2023	2038 On 02-May-24			Bond Future	129.4681	128.9193	129.4681	128.9193	1,706
26/10/2023	2038 On 01-August-24			Bond Future	130.3771	129.8155	130.3771	129.8155	0
26/10/2023	2038 On 07-November-24			Bond Future	133.5582	132.9826	133.5582	132.9826	0
26/10/2023	2040 On 02-November-23			Bond Future	12.8254	12.8369	76.5257	76.4640	20,105
26/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
26/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7665.5400	7727.1500	7.6655	7.7272	0
26/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7168.4500	7230.0600	7.1685	7.2301	0
26/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7106.6400	7168.2500	7.1066	7.1683	0
26/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7044.9100	7106.5200	7.0449	7.1065	0
26/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	128
26/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5825.3300	5886.9500	5.8253	5.8870	0
26/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.8200	1.4200	0.0008	0.0014	225
26/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4049.5000	4111.7100	4.0495	4.1117	0
26/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	162.9900	178.6700	0.1630	0.1787	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1384.8900	1462.1800	1.3849	1.4622	0
26/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1061.0300	1055.8700	1.0610	1.0559	0
26/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	293.5200	349.9700	0.2935	0.3500	875
26/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1586.7100	1564.3500	1.5867	1.5644	0
26/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	139.9700	179.2200	0.1400	0.1792	1,100
26/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4165.7300	4106.5000	4.1657	4.1065	0
26/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	2.3900	4.7700	0.0024	0.0048	128
26/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5413.7600	5352.5000	5.4138	5.3525	0
26/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.2100	0.5600	0.0002	0.0006	1,100
26/10/2023	2040 On 01-February-24			Bond Future	12.9575	12.9694	73.7077	73.6450	140,890
26/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	858.6300	850.8300	0.8586	0.8508	1,000
26/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4447.0800	4502.0000	4.4471	4.5020	0
26/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	906.2500	897.9900	0.9063	0.8980	0
26/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4325.0200	4379.4800	4.3250	4.3795	0
26/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	922.3600	913.9400	0.9224	0.9139	0
26/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4284.7000	4339.0000	4.2847	4.3390	0
26/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	938.7900	930.2100	0.9388	0.9302	0
26/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4244.7600	4298.9000	4.2448	4.2989	0
26/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2133.0900	2113.8000	2.1331	2.1138	1,000
26/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2436.0600	2479.4900	2.4361	2.4795	0
26/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5501.5700	5461.7000	5.5016	5.4617	0
26/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	800.5700	823.4200	0.8006	0.8234	1,000
26/10/2023	2040 On 02-May-24			Bond Future	13.0931	13.1055	75.3517	75.2875	0
26/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	571.0700	565.8900	0.5711	0.5659	0
26/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8974.4600	9033.4500	8.9745	9.0335	0
26/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	579.1600	573.9100	0.5792	0.5739	0
26/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8921.3600	8980.2800	8.9214	8.9803	0
26/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	587.3500	582.0100	0.5874	0.5820	0
26/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8868.4400	8927.2700	8.8684	8.9273	0
26/10/2023	2040 On 01-August-24			Bond Future	13.2317	13.2446	72.5597	72.4940	0
26/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1819.1100	1803.6600	1.8191	1.8037	0
26/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6686.2500	6736.5000	6.6863	6.7365	0
26/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1834.7300	1819.1600	1.8347	1.8192	0
26/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6645.7400	6695.8700	6.6457	6.6959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1850.4400	1834.7500	1.8504	1.8348	0
26/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6605.3900	6655.4000	6.6054	6.6554	0
26/10/2023	2040 On 07-November-24			Bond Future	13.3847	13.3983	74.3098	74.2423	1,312
26/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3005.3800	2982.2300	3.0054	2.9822	0
26/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5799.1300	5843.5200	5.7991	5.8435	0
26/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3027.0400	3003.7600	3.0270	3.0038	0
26/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5767.9800	5812.2400	5.7680	5.8122	0
26/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3048.4800	3025.0800	3.0485	3.0251	0
26/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5736.6700	5780.8100	5.7367	5.7808	0
26/10/2023	2044 On 02-November-23			Bond Future	12.9151	12.9166	72.6338	72.6261	35,274
26/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7947.4400	7955.1600	7.9474	7.9552	0
26/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7883.8500	7891.5700	7.8839	7.8916	0
26/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7820.3500	7828.0700	7.8204	7.8281	0
26/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0400	0.1000	0.0000	0.0001	5,860
26/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5168.3000	5176.0800	5.1683	5.1761	0
26/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	246.4900	278.4100	0.2465	0.2784	0
26/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1134.2000	1173.8400	1.1342	1.1738	5,860
26/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	851.4000	886.4300	0.8514	0.8864	0
26/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	402.5200	445.2700	0.4025	0.4453	6,375
26/10/2023	2044 On 01-February-24			Bond Future	13.0441	13.0455	69.8551	69.8475	102,105
26/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	694.3000	700.8300	0.6943	0.7008	0
26/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4947.3100	4961.4700	4.9473	4.9615	0
26/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	707.9900	714.5600	0.7080	0.7146	0
26/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4903.2900	4917.4900	4.9033	4.9175	0
26/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	721.7400	728.3600	0.7217	0.7284	0
26/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4859.4100	4873.6600	4.8594	4.8737	0
26/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2905.9100	2913.1200	2.9059	2.9131	0
26/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1843.8200	1858.6600	1.8438	1.8587	5,000
26/10/2023	2044 On 02-May-24			Bond Future	13.1761	13.1776	71.4132	71.4053	0
26/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	533.8100	537.1400	0.5338	0.5371	0
26/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9193.4500	9204.7000	9.1935	9.2047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	541.6100	544.9600	0.5416	0.5450	0
26/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9138.7300	9150.0000	9.1387	9.1500	0
26/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	549.4900	552.8700	0.5495	0.5529	0
26/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9084.1700	9095.4700	9.0842	9.0955	0
26/10/2023	2044 On 01-August-24			Bond Future	13.3108	13.3124	68.6568	68.6487	0
26/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1628.2800	1631.4900	1.6283	1.6315	0
26/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7183.4100	7194.7400	7.1834	7.1947	0
26/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1643.0900	1646.3000	1.6431	1.6463	0
26/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7140.7500	7152.0800	7.1408	7.1521	0
26/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1657.7900	1661.0000	1.6578	1.6610	0
26/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7098.0400	7109.3700	7.0980	7.1094	0
26/10/2023	2044 On 07-November-24			Bond Future	13.4591	13.4608	70.3126	70.3041	0
26/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2935.3400	2937.1100	2.9353	2.9371	0
26/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5802.8600	5813.1400	5.8029	5.8131	0
26/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2956.7300	2958.4900	2.9567	2.9585	0
26/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5771.1800	5781.4500	5.7712	5.7815	0
26/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2978.1900	2979.9400	2.9782	2.9799	0
26/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5739.6400	5749.9000	5.7396	5.7499	0
26/10/2023	2046 On 02-November-23			Bond Future	106.3906	106.6130	106.3906	106.6130	9,418
26/10/2023	2046 On 01-February-24			Bond Future	108.7646	108.9923	108.7646	108.9923	11,513
26/10/2023	2046 On 02-May-24			Bond Future	109.0681	109.3007	109.0681	109.3007	4,626
26/10/2023	2046 On 01-August-24			Bond Future	111.5751	111.8131	111.5751	111.8131	0
26/10/2023	2046 On 07-November-24			Bond Future	112.0963	112.3399	112.0963	112.3399	0
26/10/2023	2050 On 02-November-23			Bond Future	107.4870	107.9144	107.4870	107.9144	7,974
26/10/2023	2050 On 01-February-24			Bond Future	107.6317	108.0691	107.6317	108.0691	10,652
26/10/2023	2050 On 02-May-24			Bond Future	110.0585	110.5058	110.0585	110.5058	3,316
26/10/2023	2050 On 01-August-24			Bond Future	110.2846	110.7420	110.2846	110.7420	0
26/10/2023	2050 On 07-November-24			Bond Future	112.9753	113.4435	112.9753	113.4435	0
26/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	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
26/10/2023	AL37 On 02-November-23			Index Future	897.8590	899.0770	897.8590	899.0770	0
26/10/2023	AL37 On 01-February-24			Index Future	917.6700	918.9190	917.6700	918.9190	0
26/10/2023	AL37 On 02-May-24			Index Future	938.1450	939.4200	938.1450	939.4200	0
26/10/2023	AL37 On 01-August-24			Index Future	959.4980	960.8020	959.4980	960.8020	0
26/10/2023	AL37 On 07-November-24			Index Future	982.7010	984.0340	982.7010	984.0340	0
26/10/2023	AL7T On 02-November-23			Index Future	1009.2450	1010.6320	1009.2450	1,010.6320	0
26/10/2023	AL7T On 01-February-24			Index Future	1031.5140	1032.9350	1031.5140	1,032.9350	0
26/10/2023	AL7T On 02-May-24			Index Future	1054.5290	1055.9800	1054.5290	1,055.9800	0
26/10/2023	AL7T On 01-August-24			Index Future	1078.5310	1080.0140	1078.5310	1,080.0140	0
26/10/2023	AL7T On 07-November-24			Index Future	1104.6130	1106.1290	1104.6130	1,106.1290	0
26/10/2023	ALBI On 02-November-23			Index Future	883.4870	884.1450	883.4870	884.1450	18
26/10/2023	ALBI On 01-February-24			Index Future	902.9820	903.6570	902.9820	903.6570	86
26/10/2023	ALBI On 02-May-24			Index Future	923.1290	923.8180	923.1290	923.8180	0
26/10/2023	ALBI On 01-August-24			Index Future	944.1400	944.8450	944.1400	944.8450	0
26/10/2023	ALBI On 07-November-24			Index Future	966.9720	967.6910	966.9720	967.6910	0
26/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	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
26/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	ES33 On 02-November-23			Bond Future	13.0478	13.0446	70.7845	70.7981	0
26/10/2023	ES33 On 01-February-24			Bond Future	13.2125	13.2091	72.3639	72.3780	0
26/10/2023	ES33 On 02-May-24			Bond Future	13.3788	13.3753	70.1961	70.2105	0
26/10/2023	ES33 On 01-August-24			Bond Future	13.5453	13.5416	71.8094	71.8241	0
26/10/2023	ES33 On 07-November-24			Bond Future	13.7487	13.7449	69.7552	69.7700	0
26/10/2023	ES42 On 02-November-23			Bond Future	13.4966	13.5083	66.5914	66.5351	0
26/10/2023	ES42 On 01-February-24			Bond Future	13.6456	13.6577	68.0773	68.0199	0
26/10/2023	ES42 On 02-May-24			Bond Future	13.8015	13.8141	65.3497	65.2909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	ES42 On 01-August-24			Bond Future	13.9543	13.9675	66.8514	66.7912	0
26/10/2023	ES42 On 07-November-24			Bond Future	14.1367	14.1505	64.2117	64.1499	0
26/10/2023	GOVI On 02-November-23			GOVI	870.5860	871.2830	870.5860	871.2830	18
26/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	152140.0000	145170.0000	15.2140	14.5170	0
26/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	152240.0000	145270.0000	15.2240	14.5270	0
26/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	152340.0000	145370.0000	15.2340	14.5370	0
26/10/2023	GOVI On 01-February-24			GOVI	889.7960	890.5110	889.7960	890.5110	694
26/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	98160.0000	105310.0000	9.8160	10.5310	0
26/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	98060.0000	105210.0000	9.8060	10.5210	0
26/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	97960.0000	105110.0000	9.7960	10.5110	0
26/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-May-24			GOVI	909.6490	910.3790	909.6490	910.3790	0
26/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	413210.0000	405910.0000	41.3210	40.5910	0
26/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	413310.0000	406010.0000	41.3310	40.6010	0
26/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	413410.0000	406110.0000	41.3410	40.6110	0
26/10/2023	GOVI On 01-August-24			GOVI	930.3530	931.0990	930.3530	931.0990	0
26/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	130170.0000	122710.0000	13.0170	12.2710	0
26/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	130270.0000	122810.0000	13.0270	12.2810	0
26/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	130370.0000	122910.0000	13.0370	12.2910	0
26/10/2023	GOVI On 07-November-24			GOVI	952.8520	953.6140	952.8520	953.6140	0
26/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	40720.0000	48340.0000	4.0720	4.8340	0
26/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	40620.0000	48240.0000	4.0620	4.8240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	40520.0000	48140.0000	4.0520	4.8140	0
26/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/10/2023	IGOV On 02-November-23			Index Future	325.4570	325.4520	325.4570	325.4520	37
26/10/2023	IGOV On 01-February-24			Index Future	332.7190	332.7150	332.7190	332.7150	603
26/10/2023	IGOV On 02-May-24			Index Future	340.2220	340.2170	340.2220	340.2170	16
26/10/2023	IGOV On 01-August-24			Index Future	348.0430	348.0370	348.0430	348.0370	0
26/10/2023	IGOV On 07-November-24			Index Future	356.5410	356.5340	356.5410	356.5340	0
26/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
26/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3500	91.6400	91.6500	0
26/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4700	8.4700	91.5300	91.5300	0
26/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4700	8.4800	91.5300	91.5200	0
26/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5000	8.5200	91.5000	91.4800	0
26/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5000	8.5200	91.5000	91.4800	0
26/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.4800	8.5100	91.5200	91.4900	0
26/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4300	8.4400	91.5700	91.5600	0
26/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3600	8.3800	91.6400	91.6200	0
26/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2400	8.2500	91.7600	91.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2000	8.2100	91.8000	91.7900	0
26/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1300	8.1000	91.8700	91.9000	0
26/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1200	8.0900	91.8800	91.9100	0
26/10/2023	R035 On 02-November-23			Bond Future	12.2655	12.2570	81.1841	81.2279	103,211
26/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
26/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9121.9000	9078.1000	9.1219	9.0781	0
26/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
26/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6201.5800	6157.7800	6.2016	6.1578	0
26/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.1000	0.2700	0.0001	0.0003	0
26/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4569.1000	4525.4700	4.5691	4.5255	0
26/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.1100	0.3100	0.0001	0.0003	0
26/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4513.6000	4470.0000	4.5136	4.4700	0
26/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.1300	0.3500	0.0001	0.0004	0
26/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4458.1500	4414.5700	4.4582	4.4146	0
26/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	5.8100	10.1700	0.0058	0.0102	6,500
26/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2985.4900	2946.0500	2.9855	2.9461	0
26/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	9.3200	15.4900	0.0093	0.0155	731
26/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2773.1000	2735.4700	2.7731	2.7355	0
26/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	490.1900	549.0000	0.4902	0.5490	731
26/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	621.2400	636.2500	0.6212	0.6363	0
26/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2934.9100	2983.8300	2.9349	2.9838	0
26/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	12.9900	18.1100	0.0130	0.0181	400
26/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6405.6700	6449.4800	6.4057	6.4495	0
26/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	731
26/10/2023	R035 On 01-February-24			Bond Future	12.3988	12.3899	82.9754	83.0205	59,155
26/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	72.5800	76.3800	0.0726	0.0764	400
26/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9783.0000	9741.7600	9.7830	9.7418	0
26/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	240.6700	250.0000	0.2407	0.2500	400
26/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7060.7900	7025.0800	7.0608	7.0251	0
26/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1653.4600	1683.7700	1.6535	1.6838	0
26/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2765.2300	2750.5000	2.7652	2.7505	0
26/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1676.5800	1707.0900	1.6766	1.7071	0
26/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2737.0600	2722.5300	2.7371	2.7225	0
26/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1700.0500	1730.7600	1.7001	1.7308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2709.3000	2694.9700	2.7093	2.6950	0
26/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5763.5700	5808.6800	5.7636	5.8087	0
26/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	670.9000	670.9700	0.6709	0.6710	400
26/10/2023	R035 On 02-May-24			Bond Future	12.5255	12.5162	80.3138	80.3597	100,132
26/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	660.1500	673.3900	0.6602	0.6734	0
26/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7658.7500	7626.0700	7.6588	7.6261	0
26/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	669.0100	682.3700	0.6690	0.6824	0
26/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7612.0400	7579.4800	7.6120	7.5795	0
26/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	677.9600	691.4300	0.6780	0.6914	0
26/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7565.4800	7533.0300	7.5655	7.5330	0
26/10/2023	R035 On 01-August-24			Bond Future	12.6504	12.6407	82.1415	82.1884	0
26/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1738.1900	1759.1700	1.7382	1.7592	0
26/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6063.7400	6037.7900	6.0637	6.0378	0
26/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1755.3000	1776.4100	1.7553	1.7764	0
26/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6028.6900	6002.8700	6.0287	6.0029	0
26/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1772.5200	1793.7500	1.7725	1.7938	0
26/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5993.7900	5968.0900	5.9938	5.9681	0
26/10/2023	R035 On 07-November-24			Bond Future	12.8066	12.7965	79.6064	79.6542	0
26/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2353.2200	2376.6000	2.3532	2.3766	0
26/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5450.3600	5425.9000	5.4504	5.4259	0
26/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2372.2100	2395.6900	2.3722	2.3957	0
26/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5419.3900	5395.0300	5.4194	5.3950	0
26/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2391.5900	2415.1900	2.3916	2.4152	0
26/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5388.8500	5364.6100	5.3889	5.3646	0
26/10/2023	R053 On 02-November-23			Bond Future	12.8449	12.8463	91.9251	91.9153	3,320
26/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	667.3900	716.5700	0.6674	0.7166	0
26/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	909.6500	968.6000	0.9097	0.9686	0
26/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	700.0000	749.2800	0.7000	0.7493	0
26/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	872.6300	931.6800	0.8726	0.9317	0
26/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	733.5400	782.8700	0.7335	0.7829	0
26/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	836.6300	895.7300	0.8366	0.8957	0
26/10/2023	R053 On 01-February-24			Bond Future	12.9703	12.9717	93.9534	93.9437	0
26/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2851.5200	2862.0500	2.8515	2.8621	0
26/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3194.9400	3215.1400	3.1949	3.2151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2886.8700	2897.3900	2.8869	2.8974	0
26/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3161.7700	3181.9600	3.1618	3.1820	0
26/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2922.4300	2932.9200	2.9224	2.9329	0
26/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3128.9000	3149.0600	3.1289	3.1491	0
26/10/2023	R053 On 02-May-24			Bond Future	13.0985	13.1000	90.1841	90.1741	5,189
26/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3923.1100	3929.0900	3.9231	3.9291	0
26/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4450.3200	4466.3200	4.4503	4.4663	0
26/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3958.1900	3964.1600	3.9582	3.9642	0
26/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4417.8800	4433.8700	4.4179	4.4339	0
26/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3993.4000	3999.3500	3.9934	3.9994	0
26/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4385.6700	4401.6400	4.3857	4.4016	0
26/10/2023	R053 On 01-August-24			Bond Future	13.2250	13.2266	92.2363	92.2260	0
26/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4710.6000	4714.3100	4.7106	4.7143	0
26/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5338.4800	5352.4900	5.3385	5.3525	0
26/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4744.6500	4748.3400	4.7447	4.7483	0
26/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5306.0700	5320.0600	5.3061	5.3201	0
26/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4778.7900	4782.4600	4.7788	4.7825	0
26/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5273.8500	5287.8200	5.2739	5.2878	0
26/10/2023	R053 On 07-November-24			Bond Future	13.3749	13.3765	88.5882	88.5774	0
26/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3893.6000	3896.1900	3.8936	3.8962	0
26/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7807.6300	7821.0700	7.8076	7.8211	0
26/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3921.3000	3923.8800	3.9213	3.9239	0
26/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7765.6800	7779.1100	7.7657	7.7791	0
26/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3949.1000	3951.6700	3.9491	3.9517	0
26/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7723.9200	7737.3400	7.7239	7.7373	0
26/10/2023	R186 On 02-November-23			Bond Future	9.3746	9.3349	106.9505	107.0579	32,919
26/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	26.6300	49.4800	0.0266	0.0495	1,715
26/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	636.1100	551.6200	0.6361	0.5516	0
26/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	227.9900	301.9400	0.2280	0.3019	0
26/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	213.2800	179.8900	0.2133	0.1799	0
26/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	242.9100	318.7900	0.2429	0.3188	0
26/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	201.1700	169.7100	0.2012	0.1697	0
26/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	258.4000	336.1600	0.2584	0.3362	0
26/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	189.6400	160.0600	0.1896	0.1601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2778.7700	2886.1200	2.7788	2.8861	0
26/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,715
26/10/2023	R186 On 01-February-24			Bond Future	9.4151	9.3713	104.0007	104.1107	72,374
26/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	969.6100	1034.8600	0.9696	1.0349	0
26/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	756.8800	712.0700	0.7569	0.7121	0
26/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	983.9100	1049.6600	0.9839	1.0497	0
26/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	746.1500	701.8400	0.7462	0.7018	0
26/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	998.5400	1064.7800	0.9985	1.0648	0
26/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	735.7600	691.9400	0.7358	0.6919	0
26/10/2023	R186 On 02-May-24			Bond Future	9.4524	9.4039	106.3207	106.4331	10,568
26/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	115.5500	128.0200	0.1156	0.1280	0
26/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3570.1000	3470.1800	3.5701	3.4702	0
26/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	117.5300	130.1700	0.1175	0.1302	0
26/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3547.9600	3448.2100	3.5480	3.4482	0
26/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	119.5400	132.3600	0.1195	0.1324	0
26/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3525.8500	3426.2800	3.5259	3.4263	0
26/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1527.1900	1597.4600	1.5272	1.5975	2,030
26/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	887.8100	845.6900	0.8878	0.8457	0
26/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2655.7800	2743.5500	2.6558	2.7436	0
26/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	493.8000	469.1800	0.4938	0.4692	2,030
26/10/2023	R186 On 01-August-24			Bond Future	9.4758	9.4215	103.4298	103.5447	0
26/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	468.7900	503.0900	0.4688	0.5031	0
26/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2168.4400	2087.8800	2.1684	2.0879	0
26/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	474.6000	509.2000	0.4746	0.5092	0
26/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2152.6700	2072.4100	2.1527	2.0724	0
26/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	480.1500	515.0500	0.4802	0.5151	0
26/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2136.6400	2056.6800	2.1366	2.0567	0
26/10/2023	R186 On 07-November-24			Bond Future	9.5281	9.4661	105.9269	106.0442	3,495
26/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	900.4600	951.0100	0.9005	0.9510	0
26/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1657.5600	1590.7600	1.6576	1.5908	0
26/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	909.7700	960.6200	0.9098	0.9606	0
26/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1647.7600	1581.2600	1.6478	1.5813	0
26/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	918.7100	969.8500	0.9187	0.9699	0
26/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1637.6000	1571.3900	1.6376	1.5714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R197 On 02-November-23			Bond Future	342.8199	342.7720	342.8199	342.7720	0
26/10/2023	R202 On 02-November-23			Bond Future	252.1711	251.1998	252.1711	251.1998	4,558
26/10/2023	R202 On 01-February-24			Bond Future	252.8236	251.8313	252.8236	251.8313	5,070
26/10/2023	R202 On 02-May-24			Bond Future	258.5242	257.5092	258.5242	257.5092	0
26/10/2023	R202 On 01-August-24			Bond Future	259.3718	258.3334	259.3718	258.3334	0
26/10/2023	R202 On 07-November-24			Bond Future	265.7009	264.6364	265.7009	264.6364	0
26/10/2023	R209 On 02-November-23			Bond Future	12.3441	12.3404	62.4490	62.4657	18,532
26/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4786.4200	4769.7600	4.7864	4.7698	0
26/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
26/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4736.7500	4720.0900	4.7368	4.7201	0
26/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
26/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4687.1300	4670.4800	4.6871	4.6705	0
26/10/2023	R209 On 01-February-24			Bond Future	12.4590	12.4551	63.8270	63.8442	14,462
26/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1176.6700	1192.1500	1.1767	1.1922	0
26/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2698.3000	2696.6100	2.6983	2.6966	0
26/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1194.5800	1210.1500	1.1946	1.2102	0
26/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2670.5700	2668.9700	2.6706	2.6690	0
26/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1212.7700	1228.4400	1.2128	1.2284	0
26/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2643.1800	2641.6800	2.6432	2.6417	0
26/10/2023	R209 On 02-May-24			Bond Future	12.5764	12.5723	62.0976	62.1151	0
26/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	517.6300	524.6000	0.5176	0.5246	0
26/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7076.2800	7065.7300	7.0763	7.0657	0
26/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	524.8100	531.8400	0.5248	0.5318	0
26/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7033.5000	7023.0100	7.0335	7.0230	0
26/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	531.9500	539.0400	0.5320	0.5390	0
26/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6990.7400	6980.3100	6.9907	6.9803	0
26/10/2023	R209 On 01-August-24			Bond Future	12.6922	12.6880	63.5107	63.5285	0
26/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1458.8600	1469.3400	1.4589	1.4693	0
26/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5543.3200	5535.9400	5.5433	5.5359	0
26/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1471.7200	1482.2600	1.4717	1.4823	0
26/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5509.4100	5502.0900	5.5094	5.5021	0
26/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1484.6700	1495.2600	1.4847	1.4953	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5475.6300	5468.3600	5.4756	5.4684	0
26/10/2023	R209 On 07-November-24			Bond Future	12.8307	12.8264	61.8860	61.9041	101
26/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2175.8400	2187.2900	2.1758	2.1873	0
26/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4866.4800	4859.8400	4.8665	4.8598	0
26/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2193.1900	2204.6800	2.1932	2.2047	0
26/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4839.2000	4832.6000	4.8392	4.8326	0
26/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2210.3600	2221.9000	2.2104	2.2219	0
26/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4811.7900	4805.2400	4.8118	4.8052	0
26/10/2023	R210 On 02-November-23			Bond Future	224.8409	224.8004	224.8409	224.8004	136
26/10/2023	R210 On 01-February-24			Bond Future	229.8580	229.8173	229.8580	229.8173	501
26/10/2023	R210 On 02-May-24			Bond Future	231.7833	231.7414	231.7833	231.7414	0
26/10/2023	R210 On 01-August-24			Bond Future	237.1111	237.0681	237.1111	237.0681	0
26/10/2023	R210 On 07-November-24			Bond Future	239.5609	239.5162	239.5609	239.5162	0
26/10/2023	R213 On 02-November-23			Bond Future	11.2893	11.2504	80.3184	80.4822	15,162
26/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	17.7500	36.2100	0.0178	0.0362	731
26/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1506.3200	1360.9700	1.5063	1.3610	0
26/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	119.0600	181.3100	0.1191	0.1813	0
26/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	878.7200	777.1600	0.8787	0.7772	0
26/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	129.7500	195.1200	0.1298	0.1951	0
26/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	846.7900	748.3500	0.8468	0.7484	0
26/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	141.0800	209.5900	0.1411	0.2096	0
26/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	815.5300	720.2300	0.8155	0.7202	0
26/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	821.5100	967.0800	0.8215	0.9671	731
26/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	189.8500	171.6100	0.1899	0.1716	0
26/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5669.4000	5833.2300	5.6694	5.8332	0
26/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	731
26/10/2023	R213 On 01-February-24			Bond Future	11.4049	11.3640	82.0907	82.2584	25,933
26/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2468.8100	2581.9100	2.4688	2.5819	0
26/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1269.6700	1215.0900	1.2697	1.2151	0
26/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2494.3900	2608.0300	2.4944	2.6080	0
26/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1255.0200	1200.9800	1.2550	1.2010	0
26/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2519.9100	2634.0900	2.5199	2.6341	0
26/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1240.3400	1186.8400	1.2403	1.1868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R213 On 02-May-24			Bond Future	11.5139	11.4711	80.3628	80.5340	0
26/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	693.4500	735.2400	0.6935	0.7352	0
26/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5824.6700	5695.1800	5.8247	5.6952	0
26/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	700.9300	743.0600	0.7009	0.7431	0
26/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5788.9200	5659.7700	5.7889	5.6598	0
26/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	708.4800	750.9500	0.7085	0.7510	0
26/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5753.2600	5624.4500	5.7533	5.6245	0
26/10/2023	R213 On 01-August-24			Bond Future	11.6200	11.5751	82.1916	82.3668	0
26/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1509.3400	1575.3500	1.5093	1.5754	0
26/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4537.3500	4428.2000	4.5374	4.4282	0
26/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1523.3400	1589.7500	1.5233	1.5898	0
26/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4510.5800	4401.8300	4.5106	4.4018	0
26/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1537.1500	1603.9500	1.5372	1.6040	0
26/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4483.6500	4375.2900	4.4837	4.3753	0
26/10/2023	R213 On 07-November-24			Bond Future	11.7615	11.7141	80.6130	80.7922	0
26/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2050.9400	2128.4600	2.0509	2.1285	0
26/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4165.1500	4063.5100	4.1652	4.0635	0
26/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2067.0400	2144.9400	2.0670	2.1449	0
26/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4142.2900	4041.0300	4.1423	4.0410	0
26/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2082.9000	2161.1700	2.0829	2.1612	0
26/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4119.2200	4018.3300	4.1192	4.0183	0
26/10/2023	R214 On 02-November-23			Bond Future	12.6445	12.6559	58.4212	58.3697	13,174
26/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5837.3900	5888.9200	5.8374	5.8889	0
26/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5784.7400	5836.2700	5.7847	5.8363	0
26/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5732.1500	5783.6800	5.7322	5.7837	0
26/10/2023	R214 On 01-February-24			Bond Future	12.7645	12.7763	59.7103	59.6578	13,338
26/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	753.9800	747.1500	0.7540	0.7472	0
26/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3650.5700	3696.2000	3.6506	3.6962	0
26/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	767.6700	760.7000	0.7677	0.7607	0
26/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3616.0800	3661.5700	3.6161	3.6616	0
26/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	781.5100	774.4100	0.7815	0.7744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3581.7900	3627.1500	3.5818	3.6272	0
26/10/2023	R214 On 02-May-24			Bond Future	12.8779	12.8901	57.7372	57.6835	6,752
26/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	513.7500	509.0600	0.5138	0.5091	0
26/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7332.9300	7381.9200	7.3329	7.3819	0
26/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	521.0400	516.2900	0.5210	0.5163	0
26/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7287.7800	7336.7100	7.2878	7.3367	0
26/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	528.3100	523.4900	0.5283	0.5235	0
26/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7242.6700	7291.5300	7.2427	7.2915	0
26/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1200.5500	1189.6500	1.2006	1.1897	10,000
26/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4695.7800	4738.5600	4.6958	4.7386	0
26/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2651.5100	2630.6700	2.6515	2.6307	0
26/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2686.2900	2719.1300	2.6863	2.7191	10,000
26/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4351.2200	4321.9300	4.3512	4.3219	0
26/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1633.5600	1657.9500	1.6336	1.6580	10,000
26/10/2023	R214 On 01-August-24			Bond Future	12.9891	13.0017	59.0512	58.9962	0
26/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1613.7600	1600.1700	1.6138	1.6002	0
26/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5400.4300	5441.7900	5.4004	5.4418	0
26/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1627.8800	1614.1900	1.6279	1.6142	0
26/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5366.5500	5407.8100	5.3666	5.4078	0
26/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1641.9000	1628.1000	1.6419	1.6281	0
26/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5332.6300	5373.7800	5.3326	5.3738	0
26/10/2023	R214 On 07-November-24			Bond Future	13.1249	13.1381	57.1677	57.1112	0
26/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2551.7300	2532.1600	2.5517	2.5322	0
26/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4866.1900	4903.0900	4.8662	4.9031	0
26/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2570.1600	2550.4800	2.5702	2.5505	0
26/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4839.1500	4875.9400	4.8392	4.8759	0
26/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2588.6600	2568.8800	2.5887	2.5689	0
26/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4812.2200	4848.9100	4.8122	4.8489	0
26/10/2023	R248 On 02-November-23			Bond Future	12.8251	12.8265	71.3848	71.3770	27,404
26/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8091.6800	8099.4800	8.0917	8.0995	0
26/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8025.9900	8033.7900	8.0260	8.0338	0
26/10/2023	R248 On 02-November-23	11.49	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
26/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7960.3900	7968.1900	7.9604	7.9682	0
26/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	207
26/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5973.8200	5981.6300	5.9738	5.9816	0
26/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	77.4100	96.3400	0.0774	0.0963	207
26/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1878.8700	1905.6000	1.8789	1.9056	0
26/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3984.9400	3979.8700	3.9849	3.9799	0
26/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	3.6700	6.4000	0.0037	0.0064	207
26/10/2023	R248 On 01-February-24			Bond Future	12.9538	12.9553	72.9599	72.9521	223,887
26/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	172.1800	175.4700	0.1722	0.1755	1,000
26/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8751.9700	8763.0200	8.7520	8.7630	0
26/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	677.4700	684.1000	0.6775	0.6841	0
26/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5261.1400	5275.5300	5.2611	5.2755	0
26/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	690.9100	697.6000	0.6909	0.6976	0
26/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5215.0100	5229.4600	5.2150	5.2295	0
26/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	704.5400	711.2700	0.7045	0.7113	0
26/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5169.1500	5183.6400	5.1692	5.1836	0
26/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	914.1000	921.4800	0.9141	0.9215	100
26/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4554.7000	4569.8400	4.5547	4.5698	0
26/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2824.7700	2832.5800	2.8248	2.8326	0
26/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2054.9000	2070.4700	2.0549	2.0705	1,100
26/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3696.5800	3703.3800	3.6966	3.7034	0
26/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1544.7900	1559.3500	1.5448	1.5594	1,000
26/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5597.2400	5601.2300	5.5972	5.6012	0
26/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	875.1100	886.8600	0.8751	0.8869	1,100
26/10/2023	R248 On 02-May-24			Bond Future	13.0756	13.0772	70.1383	70.1303	12,631
26/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	477.2900	480.5100	0.4773	0.4805	0
26/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9959.3500	9970.5700	9.9594	9.9706	0
26/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	484.4400	487.6800	0.4844	0.4877	0
26/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9900.8400	9912.0800	9.9008	9.9121	0
26/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	491.7700	495.0400	0.4918	0.4950	0
26/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9842.6100	9853.8800	9.8426	9.8539	0
26/10/2023	R248 On 01-August-24			Bond Future	13.1958	13.1974	71.7344	71.7262	13,000
26/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1869.9900	1873.2800	1.8700	1.8733	0
26/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6774.3200	6785.8400	6.7743	6.7858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1886.2600	1889.5600	1.8863	1.8896	0
26/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6732.4100	6743.9400	6.7324	6.7439	0
26/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1902.8600	1906.1500	1.9029	1.9062	0
26/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6690.9100	6702.4300	6.6909	6.7024	0
26/10/2023	R248 On 07-November-24			Bond Future	13.3419	13.3436	69.0114	69.0027	0
26/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3019.1400	3020.9800	3.0191	3.0210	0
26/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5965.1800	5975.7000	5.9652	5.9757	0
26/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3040.9200	3042.7500	3.0409	3.0428	0
26/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5932.5300	5943.0400	5.9325	5.9430	0
26/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3062.7800	3064.6000	3.0628	3.0646	0
26/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5900.0400	5910.5400	5.9000	5.9105	0
26/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0