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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
27/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	2025 On 02-November-23			Bond Future	172.3823	172.3945	172.3823	172.3945	1,436
27/10/2023	2025 On 01-February-24			Bond Future	174.4286	174.4444	174.4286	174.4444	11,465
27/10/2023	2025 On 02-May-24			Bond Future	178.3527	178.3777	178.3527	178.3777	0
27/10/2023	2025 On 01-August-24			Bond Future	180.5348	180.6407	180.5348	180.6407	0
27/10/2023	2025 On 07-November-24			Bond Future	184.9117	185.0493	184.9117	185.0493	0
27/10/2023	2029 On 02-November-23			Bond Future	124.1035	123.8027	124.1035	123.8027	936
27/10/2023	2029 On 01-February-24			Bond Future	126.8704	126.5652	126.8704	126.5652	3,078
27/10/2023	2029 On 02-May-24			Bond Future	128.3571	128.0515	128.3571	128.0515	0
27/10/2023	2029 On 01-August-24			Bond Future	131.2495	130.9950	131.2495	130.9950	0
27/10/2023	2029 On 07-November-24			Bond Future	133.0312	132.7913	133.0312	132.7913	0
27/10/2023	2030 On 02-November-23			Bond Future	10.6516	10.7076	90.2720	90.0412	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
27/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
27/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4614.1300	4844.9400	4.6141	4.8449	0
27/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
27/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3218.2200	3449.0300	3.2182	3.4490	0
27/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.1100	0.0100	0.0001	0.0000	800
27/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2444.6500	2675.3600	2.4447	2.6754	0
27/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	43.6400	19.5200	0.0436	0.0195	500
27/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1132.8800	1339.5700	1.1329	1.3396	0
27/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	315.3100	215.6400	0.3153	0.2156	500
27/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	446.0700	577.2100	0.4461	0.5772	0
27/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	776.3800	613.4400	0.7764	0.6134	0
27/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	166.0200	233.8900	0.1660	0.2339	0
27/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	807.4000	641.6100	0.8074	0.6416	0
27/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	156.1000	221.1200	0.1561	0.2211	0
27/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	838.9300	670.3400	0.8389	0.6703	0
27/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	146.7100	208.9300	0.1467	0.2089	0
27/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1926.2000	1707.8400	1.9262	1.7078	500
27/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	17.4600	29.9100	0.0175	0.0299	0
27/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3144.7800	2915.4600	3.1448	2.9155	0
27/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	1.2300	2.7200	0.0012	0.0027	500
27/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3694.2400	3463.9300	3.6942	3.4639	0
27/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	0.3300	0.8300	0.0003	0.0008	800
27/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6379.3400	6148.5300	6.3793	6.1485	0
27/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	500
27/10/2023	2030 On 01-February-24			Bond Future	10.7406	10.7993	88.2564	88.0222	55,038
27/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	281.8000	269.7200	0.2818	0.2697	400
27/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5126.0000	5348.1100	5.1260	5.3481	0
27/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	479.3700	442.8100	0.4794	0.4428	500
27/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	3967.0600	4164.6900	3.9671	4.1647	0
27/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	512.9200	470.2000	0.5129	0.4702	1,360
27/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3832.7900	4024.2600	3.8328	4.0243	0
27/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	576.1200	521.6200	0.5761	0.5216	500
27/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3603.2200	3782.9100	3.6032	3.7829	0
27/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	645.0500	585.6900	0.6451	0.5857	400

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27/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3380.5500	3555.3800	3.3806	3.5554	0
27/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	742.3600	676.7000	0.7424	0.6767	200
27/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3104.6500	3273.1800	3.1047	3.2732	0
27/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1048.7100	955.6600	1.0487	0.9557	500
27/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2465.8900	2607.0300	2.4659	2.6070	0
27/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2267.7600	2098.0600	2.2678	2.0981	0
27/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1237.4500	1301.9400	1.2375	1.3019	700
27/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3085.3100	2890.5000	3.0853	2.8905	0
27/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	843.2900	882.6700	0.8433	0.8827	1,360
27/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3198.4300	3000.9700	3.1984	3.0010	0
27/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	801.6000	838.3300	0.8016	0.8383	0
27/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3227.0600	3028.7500	3.2271	3.0288	0
27/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	791.5900	827.4700	0.7916	0.8275	0
27/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3255.6200	3056.7900	3.2556	3.0568	0
27/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	781.5200	816.8800	0.7815	0.8169	0
27/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4401.2200	4185.5900	4.4012	4.1856	0
27/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	475.4300	493.9900	0.4754	0.4940	200
27/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4718.9400	4499.8000	4.7189	4.4998	0
27/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	416.2800	431.3300	0.4163	0.4313	500
27/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4750.9700	4531.5700	4.7510	4.5316	0
27/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	410.7400	425.5300	0.4107	0.4255	500
27/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5532.7700	5307.4200	5.5328	5.3074	0
27/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	297.1600	306.0000	0.2972	0.3060	400
27/10/2023	2030 On 02-May-24			Bond Future	10.8371	10.8979	90.2205	89.9856	19,398
27/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	642.6900	594.9200	0.6427	0.5949	1,000
27/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5351.3900	5538.5100	5.3514	5.5385	0
27/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	753.0400	699.2200	0.7530	0.6992	0
27/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4844.6200	5025.6900	4.8446	5.0257	0
27/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	760.9800	706.6900	0.7610	0.7067	0
27/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4811.6000	4992.2000	4.8116	4.9922	0
27/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	768.8000	714.2300	0.7688	0.7142	0
27/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4778.4800	4958.8000	4.7785	4.9588	0
27/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1101.6100	1031.6100	1.1016	1.0316	1,000
27/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3772.9300	3937.8200	3.7729	3.9378	0

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27/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1784.8700	1690.5600	1.7849	1.6906	500
27/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2630.6700	2771.2500	2.6307	2.7713	0
27/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2163.6400	2057.4400	2.1636	2.0574	1,080
27/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2230.0000	2358.6900	2.2300	2.3587	0
27/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2816.8000	2692.5100	2.8168	2.6925	500
27/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1729.9000	1840.5000	1.7299	1.8405	0
27/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4993.2800	4825.2200	4.9933	4.8252	0
27/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	848.8400	915.6700	0.8488	0.9157	1,000
27/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6307.7600	6121.8800	6.3078	6.1219	0
27/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	578.0800	627.0900	0.5781	0.6271	1,080
27/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8696.0200	8487.6500	8.6960	8.4877	0
27/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	281.4800	308.0000	0.2815	0.3080	500
27/10/2023	2030 On 01-August-24			Bond Future	10.9432	10.9966	88.2266	88.0275	0
27/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1570.3400	1541.1200	1.5703	1.5411	0
27/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3744.4600	3914.3100	3.7445	3.9143	0
27/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1584.8000	1555.2100	1.5848	1.5552	0
27/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3720.4300	3889.9100	3.7204	3.8899	0
27/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1599.0500	1569.3800	1.5991	1.5694	0
27/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3696.2000	3865.6000	3.6962	3.8656	0
27/10/2023	2030 On 07-November-24			Bond Future	11.0608	11.1137	90.3420	90.1522	221
27/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2176.9100	2158.0900	2.1769	2.1581	0
27/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3338.8200	3509.7700	3.3388	3.5098	0
27/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2193.6500	2174.4800	2.1937	2.1745	0
27/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3319.0500	3489.6500	3.3191	3.4897	0
27/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2210.8200	2191.2900	2.2108	2.1913	0
27/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3299.7400	3469.9800	3.2997	3.4700	0
27/10/2023	2032 On 02-November-23			Bond Future	11.5732	11.6294	83.2881	83.0269	61,754
27/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
27/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	5957.5100	6218.6600	5.9575	6.2187	0
27/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
27/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4795.3500	5056.5000	4.7954	5.0565	0
27/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
27/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4745.2700	5006.4200	4.7453	5.0064	0
27/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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27/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4147.2700	4408.4200	4.1473	4.4084	0
27/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	10,000
27/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3456.3400	3717.4900	3.4563	3.7175	0
27/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.1000	0.0800	0.0001	0.0001	0
27/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2724.1300	2985.2600	2.7241	2.9853	500
27/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1.1300	0.8700	0.0011	0.0009	500
27/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2289.6900	2550.5800	2.2897	2.5506	0
27/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	13.9000	10.4000	0.0139	0.0104	0
27/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1678.5800	1936.2300	1.6786	1.9362	0
27/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	16.2300	12.1500	0.0162	0.0122	0
27/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1633.1700	1890.2400	1.6332	1.8902	0
27/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	18.8700	14.1200	0.0189	0.0141	0
27/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1588.1000	1844.5000	1.5881	1.8445	0
27/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	32.5600	24.4400	0.0326	0.0244	0
27/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1411.3200	1664.3500	1.4113	1.6644	500
27/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	269.3200	211.3400	0.2693	0.2113	0
27/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	610.5600	813.7300	0.6106	0.8137	500
27/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	497.5500	400.6300	0.4976	0.4006	0
27/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	372.7600	536.9900	0.3728	0.5370	15,500
27/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1085.0900	916.0100	1.0851	0.9160	0
27/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	130.0900	222.1600	0.1301	0.2222	500
27/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1560.3000	1353.9300	1.5603	1.3539	0
27/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	57.9500	112.7300	0.0580	0.1127	0
27/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3119.0600	2865.0300	3.1191	2.8650	0
27/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	3.4500	10.5700	0.0035	0.0106	500
27/10/2023	2032 On 01-February-24			Bond Future	11.6885	11.7470	85.1243	84.8590	92,216
27/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	115.2200	108.1300	0.1152	0.1081	1,200
27/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8228.6700	8486.9000	8.2287	8.4869	0
27/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	348.1800	326.5300	0.3482	0.3265	500
27/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5545.1200	5788.7900	5.5451	5.7888	0
27/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	467.4700	437.4800	0.4675	0.4375	1,200
27/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4832.7400	5068.0700	4.8327	5.0681	0
27/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	485.6400	452.3400	0.4856	0.4523	200
27/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4753.7500	4985.7700	4.7538	4.9858	0

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27/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	837.7300	753.0800	0.8377	0.7531	500
27/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3617.7200	3798.3900	3.6177	3.7984	0
27/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2115.5500	1944.7300	2.1156	1.9447	0
27/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1836.7000	1931.2000	1.8367	1.9312	200
27/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2321.2700	2140.7800	2.3213	2.1408	0
27/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1681.4900	1766.3200	1.6815	1.7663	0
27/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2347.5100	2165.9500	2.3475	2.1660	0
27/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1662.7600	1746.5200	1.6628	1.7465	0
27/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2374.0700	2191.2600	2.3741	2.1913	0
27/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1644.3800	1726.8900	1.6444	1.7269	0
27/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4351.0400	4116.7500	4.3510	4.1168	0
27/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	768.7800	799.8100	0.7688	0.7998	200
27/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4758.6900	4519.5700	4.7587	4.5196	0
27/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	664.2200	690.4200	0.6642	0.6904	1,200
27/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5140.3700	4897.4500	5.1404	4.8975	0
27/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	580.2400	602.6400	0.5802	0.6026	500
27/10/2023	2032 On 02-May-24			Bond Future	11.8083	11.8686	82.8566	82.5897	61,107
27/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	543.5900	554.3400	0.5436	0.5543	1,000
27/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7308.6700	7586.3700	7.3087	7.5864	0
27/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	673.3200	682.6700	0.6733	0.6827	0
27/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6559.2500	6835.5500	6.5593	6.8356	0
27/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	681.2500	690.4600	0.6813	0.6905	0
27/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6518.6600	6794.8200	6.5187	6.7948	0
27/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	689.2600	698.3200	0.6893	0.6983	0
27/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6478.2000	6754.2100	6.4782	6.7542	0
27/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	713.5700	722.3400	0.7136	0.7223	500
27/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6357.2800	6633.0000	6.3573	6.6330	0
27/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	764.4600	772.3800	0.7645	0.7724	1,550
27/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6118.6500	6393.5200	6.1187	6.3935	0
27/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	984.1400	969.8500	0.9841	0.9699	1,000
27/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5334.6900	5587.3500	5.3347	5.5874	0
27/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1294.2200	1246.0600	1.2942	1.2461	500
27/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4562.5800	4781.3700	4.5626	4.7814	0
27/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1722.0600	1652.7400	1.7221	1.6527	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
27/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3788.1600	3985.7900	3.7882	3.9858	0
27/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5811.7000	5614.8700	5.8117	5.6149	0
27/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1150.2100	1220.3300	1.1502	1.2203	1,000
27/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6721.9000	6513.8700	6.7219	6.5139	0
27/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	921.1200	980.0400	0.9211	0.9800	500
27/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7286.5600	7072.5600	7.2866	7.0726	0
27/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	804.8400	857.7900	0.8048	0.8578	1,550
27/10/2023	2032 On 01-August-24			Bond Future	11.9349	11.9893	84.7039	84.4691	0
27/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1570.8100	1540.7100	1.5708	1.5407	0
27/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5151.3200	5355.9900	5.1513	5.3560	0
27/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1585.8000	1553.4400	1.5858	1.5534	0
27/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5120.6000	5323.0100	5.1206	5.3230	0
27/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1601.1500	1566.5200	1.6012	1.5665	0
27/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5090.2700	5290.4100	5.0903	5.2904	0
27/10/2023	2032 On 07-November-24			Bond Future	12.0845	12.1386	82.5671	82.3399	719
27/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2100.1800	2054.8300	2.1002	2.0548	0
27/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4737.3000	4919.1000	4.7373	4.9191	0
27/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2117.3700	2071.6200	2.1174	2.0716	0
27/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4710.7000	4892.1000	4.7107	4.8921	0
27/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2134.6500	2088.4900	2.1347	2.0885	0
27/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4684.2300	4865.2200	4.6842	4.8652	0
27/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2403.4000	2350.9700	2.4034	2.3510	1,615
27/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4300.1100	4474.8300	4.3001	4.4748	0
27/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6748.1100	6625.6100	6.7481	6.6256	0
27/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1606.4900	1711.1400	1.6065	1.7111	1,615
27/10/2023	2033 On 02-November-23			Bond Future	115.9441	116.3532	115.9441	116.3532	965
27/10/2023	2033 On 01-February-24			Bond Future	118.5290	118.9494	118.5290	118.9494	8,047
27/10/2023	2033 On 02-May-24			Bond Future	119.7319	120.1679	119.7319	120.1679	0
27/10/2023	2033 On 01-August-24			Bond Future	122.4301	122.9301	122.4301	122.9301	0
27/10/2023	2033 On 07-November-24			Bond Future	123.8998	124.4315	123.8998	124.4315	0
27/10/2023	2037 On 02-November-23			Bond Future	12.5489	12.6003	76.4369	76.1743	27,015
27/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5390.3400	5652.9900	5.3903	5.6530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5333.5700	5596.2300	5.3336	5.5962	0
27/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5276.8600	5539.5200	5.2769	5.5395	0
27/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	5.7200	5.5100	0.0057	0.0055	731
27/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	2790.5700	3053.0100	2.7906	3.0530	0
27/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	453.1100	377.3200	0.4531	0.3773	731
27/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	601.2600	788.1200	0.6013	0.7881	0
27/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6425.4900	6162.8600	6.4255	6.1629	0
27/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	731
27/10/2023	2037 On 01-February-24			Bond Future	12.6771	12.7303	73.8659	73.5989	135,098
27/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	908.4300	839.5400	0.9084	0.8395	2,500
27/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	3952.6800	4150.7100	3.9527	4.1507	0
27/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1306.0700	1212.8000	1.3061	1.2128	0
27/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3188.3800	3362.0300	3.1884	3.3620	0
27/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1326.6500	1231.8100	1.3267	1.2318	0
27/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3156.7600	3328.8400	3.1568	3.3288	0
27/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1347.4200	1251.0100	1.3474	1.2510	0
27/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3125.3800	3295.8900	3.1254	3.2959	0
27/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2911.1000	2740.5900	2.9111	2.7406	0
27/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1654.5300	1750.9400	1.6545	1.7509	2,500
27/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6448.0700	6216.6700	6.4481	6.2167	0
27/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	521.8600	557.3800	0.5219	0.5574	2,500
27/10/2023	2037 On 02-May-24			Bond Future	12.8100	12.8645	75.5096	75.2405	0
27/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	596.5600	587.6800	0.5966	0.5877	0
27/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	7913.2600	8173.4500	7.9133	8.1735	0
27/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	604.9000	595.7800	0.6049	0.5958	0
27/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	7864.8500	8124.8000	7.8649	8.1248	0
27/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	613.3400	603.9700	0.6133	0.6040	0
27/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	7816.5900	8076.2900	7.8166	8.0763	0
27/10/2023	2037 On 01-August-24			Bond Future	12.9518	13.0016	72.9371	72.6964	0
27/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1761.8000	1706.7200	1.7618	1.7067	0
27/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6124.1800	6309.7500	6.1242	6.3098	0
27/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1779.0200	1721.4200	1.7790	1.7214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6088.6300	6271.6800	6.0886	6.2717	0
27/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1796.3500	1736.4300	1.7964	1.7364	1,383
27/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6053.2400	6233.9700	6.0532	6.2340	0
27/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4224.2100	4048.5200	4.2242	4.0485	0
27/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3177.0300	3241.9900	3.1770	3.2420	1,383
27/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	6172.4900	5965.5900	6.1725	5.9656	0
27/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2133.8700	2167.6200	2.1339	2.1676	1,383
27/10/2023	2037 On 07-November-24			Bond Future	13.1044	13.1538	74.6850	74.4501	1,634
27/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2689.2300	2650.0100	2.6892	2.6500	0
27/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5297.5600	5493.2000	5.2976	5.4932	0
27/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2709.5500	2669.9200	2.7096	2.6699	0
27/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5267.8300	5463.0600	5.2678	5.4631	0
27/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2730.2500	2690.2000	2.7303	2.6902	0
27/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5238.5200	5433.3300	5.2385	5.4333	0
27/10/2023	2038 On 02-November-23			Bond Future	124.1434	125.8272	124.1434	125.8272	1,922
27/10/2023	2038 On 01-February-24			Bond Future	124.8896	126.6134	124.8896	126.6134	2,829
27/10/2023	2038 On 02-May-24			Bond Future	127.6992	129.4681	127.6992	129.4681	1,706
27/10/2023	2038 On 01-August-24			Bond Future	128.5099	130.3771	128.5099	130.3771	0
27/10/2023	2038 On 07-November-24			Bond Future	131.6248	133.5582	131.6248	133.5582	0
27/10/2023	2040 On 02-November-23			Bond Future	12.7690	12.8254	76.8286	76.5257	20,105
27/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
27/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7362.6300	7665.5400	7.3626	7.6655	0
27/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	6865.5400	7168.4500	6.8655	7.1685	0
27/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	6803.7300	7106.6400	6.8037	7.1066	0
27/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	6742.0000	7044.9100	6.7420	7.0449	0
27/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	128
27/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5522.4100	5825.3300	5.5224	5.8253	0
27/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	0.8200	0.8200	0.0008	0.0008	225
27/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	3746.5900	4049.5000	3.7466	4.0495	0
27/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	204.2900	162.9900	0.2043	0.1630	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1123.2800	1384.8900	1.1233	1.3849	0
27/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1254.1800	1061.0300	1.2542	1.0610	0
27/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	183.7600	293.5200	0.1838	0.2935	875
27/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1826.7600	1586.7100	1.8268	1.5867	0
27/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	77.1100	139.9700	0.0771	0.1400	1,100
27/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4466.9000	4165.7300	4.4669	4.1657	0
27/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	0.6500	2.3900	0.0007	0.0024	128
27/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5716.5000	5413.7600	5.7165	5.4138	0
27/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	0.0400	0.2100	0.0000	0.0002	1,100
27/10/2023	2040 On 01-February-24			Bond Future	12.8990	12.9575	74.0158	73.7077	122,748
27/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	941.2800	858.6300	0.9413	0.8586	1,000
27/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4221.5800	4447.0800	4.2216	4.4471	0
27/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	992.1400	906.2500	0.9921	0.9063	0
27/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4102.7600	4325.0200	4.1028	4.3250	0
27/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	1009.4700	922.3600	1.0095	0.9224	0
27/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4063.6600	4284.7000	4.0637	4.2847	0
27/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	1026.9900	938.7900	1.0270	0.9388	0
27/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4024.8100	4244.7600	4.0248	4.2448	0
27/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2302.0000	2133.0900	2.3020	2.1331	1,000
27/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2296.8200	2436.0600	2.2968	2.4361	0
27/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5759.1400	5501.5700	5.7591	5.5016	0
27/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	749.9900	800.5700	0.7500	0.8006	1,000
27/10/2023	2040 On 02-May-24			Bond Future	13.0331	13.0931	75.6629	75.3517	0
27/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	587.8600	571.0700	0.5879	0.5711	0
27/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	8680.0100	8974.4600	8.6800	8.9745	0
27/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	596.2700	579.1600	0.5963	0.5792	0
27/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8627.2300	8921.3600	8.6272	8.9214	0
27/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	604.7700	587.3500	0.6048	0.5874	0
27/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8574.6200	8868.4400	8.5746	8.8684	0
27/10/2023	2040 On 01-August-24			Bond Future	13.1759	13.2317	72.8434	72.5597	0
27/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1885.1700	1819.1100	1.8852	1.8191	0
27/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6468.6800	6686.2500	6.4687	6.6863	0
27/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1903.4100	1834.7300	1.9034	1.8347	0
27/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6430.7900	6645.7400	6.4308	6.6457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1921.9800	1850.4400	1.9220	1.8504	0
27/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6393.3000	6605.3900	6.3933	6.6054	0
27/10/2023	2040 On 07-November-24			Bond Future	13.3289	13.3847	74.5887	74.3098	1,312
27/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	3080.8900	3005.3800	3.0809	3.0054	0
27/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5595.7500	5799.1300	5.5958	5.7991	0
27/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3103.0600	3027.0400	3.1031	3.0270	0
27/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5565.1100	5767.9800	5.5651	5.7680	0
27/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3125.0100	3048.4800	3.1250	3.0485	0
27/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5534.3100	5736.6700	5.5343	5.7367	0
27/10/2023	2044 On 02-November-23			Bond Future	12.8588	12.9151	72.9348	72.6338	35,274
27/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7646.4400	7947.4400	7.6464	7.9474	0
27/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7582.8500	7883.8500	7.5829	7.8839	0
27/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7519.3500	7820.3500	7.5194	7.8204	0
27/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	5,860
27/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	4867.2800	5168.3000	4.8673	5.1683	0
27/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	291.2000	246.4900	0.2912	0.2465	0
27/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	877.9100	1134.2000	0.8779	1.1342	5,860
27/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	1001.8100	851.4000	1.0018	0.8514	0
27/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	251.9300	402.5200	0.2519	0.4025	6,375
27/10/2023	2044 On 01-February-24			Bond Future	12.9857	13.0441	70.1614	69.8551	102,105
27/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	767.2200	694.3000	0.7672	0.6943	0
27/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4713.9100	4947.3100	4.7139	4.9473	0
27/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	781.9400	707.9900	0.7819	0.7080	0
27/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4670.9200	4903.2900	4.6709	4.9033	0
27/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	796.8400	721.7400	0.7968	0.7217	0
27/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4628.1900	4859.4100	4.6282	4.8594	0
27/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	3109.6900	2905.9100	3.1097	2.9059	0
27/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1741.2800	1843.8200	1.7413	1.8438	5,000
27/10/2023	2044 On 02-May-24			Bond Future	13.1161	13.1761	71.7227	71.4132	0
27/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	552.0200	533.8100	0.5520	0.5338	0
27/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	8902.1800	9193.4500	8.9022	9.1935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	560.1400	541.6100	0.5601	0.5416	0
27/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	8847.7800	9138.7300	8.8478	9.1387	0
27/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	568.3600	549.4900	0.5684	0.5495	0
27/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	8793.5600	9084.1700	8.7936	9.0842	0
27/10/2023	2044 On 01-August-24			Bond Future	13.2548	13.3108	68.9405	68.6568	0
27/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1684.4000	1628.2800	1.6844	1.6283	0
27/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	6955.8500	7183.4100	6.9559	7.1834	0
27/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1701.6200	1643.0900	1.7016	1.6431	0
27/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	6915.6000	7140.7500	6.9156	7.1408	0
27/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1718.9600	1657.7900	1.7190	1.6578	0
27/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	6875.5300	7098.0400	6.8755	7.0980	0
27/10/2023	2044 On 07-November-24			Bond Future	13.4028	13.4591	70.5922	70.3126	0
27/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	3067.6500	2935.3400	3.0677	2.9353	0
27/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5655.5800	5802.8600	5.6556	5.8029	0
27/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	3089.6000	2956.7300	3.0896	2.9567	0
27/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5624.4600	5771.1800	5.6245	5.7712	0
27/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	3111.6300	2978.1900	3.1116	2.9782	0
27/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5593.4900	5739.6400	5.5935	5.7396	0
27/10/2023	2046 On 02-November-23			Bond Future	105.8449	106.3906	105.8449	106.3906	9,418
27/10/2023	2046 On 01-February-24			Bond Future	108.2046	108.7646	108.2046	108.7646	11,513
27/10/2023	2046 On 02-May-24			Bond Future	108.4902	109.0681	108.4902	109.0681	4,626
27/10/2023	2046 On 01-August-24			Bond Future	110.9345	111.5751	110.9345	111.5751	0
27/10/2023	2046 On 07-November-24			Bond Future	111.4227	112.0963	111.4227	112.0963	0
27/10/2023	2050 On 02-November-23			Bond Future	106.8826	107.4870	106.8826	107.4870	7,974
27/10/2023	2050 On 01-February-24			Bond Future	107.0119	107.6317	107.0119	107.6317	10,663
27/10/2023	2050 On 02-May-24			Bond Future	109.4193	110.0585	109.4193	110.0585	3,316
27/10/2023	2050 On 01-August-24			Bond Future	109.5816	110.2846	109.5816	110.2846	0
27/10/2023	2050 On 07-November-24			Bond Future	112.2376	112.9753	112.2376	112.9753	0
27/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	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
27/10/2023	AL37 On 02-November-23			Index Future	899.5240	897.8590	899.5240	897.8590	0
27/10/2023	AL37 On 01-February-24			Index Future	919.3550	917.6700	919.3550	917.6700	0
27/10/2023	AL37 On 02-May-24			Index Future	939.8200	938.1450	939.8200	938.1450	0
27/10/2023	AL37 On 01-August-24			Index Future	960.7870	959.4980	960.7870	959.4980	0
27/10/2023	AL37 On 07-November-24			Index Future	983.8660	982.7010	983.8660	982.7010	0
27/10/2023	AL7T On 02-November-23			Index Future	1012.4050	1009.2450	1012.4050	1,009.2450	0
27/10/2023	AL7T On 01-February-24			Index Future	1034.7250	1031.5140	1034.7250	1,031.5140	0
27/10/2023	AL7T On 02-May-24			Index Future	1057.7580	1054.5290	1057.7580	1,054.5290	0
27/10/2023	AL7T On 01-August-24			Index Future	1081.3570	1078.5310	1081.3570	1,078.5310	0
27/10/2023	AL7T On 07-November-24			Index Future	1107.3320	1104.6130	1107.3320	1,104.6130	0
27/10/2023	ALBI On 02-November-23			Index Future	886.1460	883.4870	886.1460	883.4870	18
27/10/2023	ALBI On 01-February-24			Index Future	905.6820	902.9820	905.6820	902.9820	86
27/10/2023	ALBI On 02-May-24			Index Future	925.8430	923.1290	925.8430	923.1290	0
27/10/2023	ALBI On 01-August-24			Index Future	946.4990	944.1400	946.4990	944.1400	0
27/10/2023	ALBI On 07-November-24			Index Future	969.2340	966.9720	969.2340	966.9720	0
27/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	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
27/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	ES33 On 02-November-23			Bond Future	13.0011	13.0478	70.9844	70.7845	0
27/10/2023	ES33 On 01-February-24			Bond Future	13.1640	13.2125	72.5670	72.3639	0
27/10/2023	ES33 On 02-May-24			Bond Future	13.3290	13.3788	70.4002	70.1961	0
27/10/2023	ES33 On 01-August-24			Bond Future	13.5013	13.5453	71.9857	71.8094	0
27/10/2023	ES33 On 07-November-24			Bond Future	13.7054	13.7487	69.9247	69.7552	0
27/10/2023	ES42 On 02-November-23			Bond Future	13.4450	13.4966	66.8410	66.5914	0
27/10/2023	ES42 On 01-February-24			Bond Future	13.5922	13.6456	68.3312	68.0773	0
27/10/2023	ES42 On 02-May-24			Bond Future	13.7465	13.8015	65.6058	65.3497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	ES42 On 01-August-24			Bond Future	13.9037	13.9543	67.0828	66.8514	0
27/10/2023	ES42 On 07-November-24			Bond Future	14.0860	14.1367	64.4382	64.2117	0
27/10/2023	GOVI On 02-November-23			GOVI	873.2270	870.5860	873.2270	870.5860	18
27/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	125730.0000	152140.0000	12.5730	15.2140	0
27/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	125830.0000	152240.0000	12.5830	15.2240	0
27/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	125930.0000	152340.0000	12.5930	15.2340	0
27/10/2023	GOVI On 01-February-24			GOVI	892.4790	889.7960	892.4790	889.7960	694
27/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	124990.0000	98160.0000	12.4990	9.8160	0
27/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	124890.0000	98060.0000	12.4890	9.8060	0
27/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	124790.0000	97960.0000	12.4790	9.7960	0
27/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-May-24			GOVI	912.3450	909.6490	912.3450	909.6490	0
27/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	386250.0000	413210.0000	38.6250	41.3210	0
27/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	386350.0000	413310.0000	38.6350	41.3310	0
27/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	386450.0000	413410.0000	38.6450	41.3410	0
27/10/2023	GOVI On 01-August-24			GOVI	932.7000	930.3530	932.7000	930.3530	0
27/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	106700.0000	130170.0000	10.6700	13.0170	0
27/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	106800.0000	130270.0000	10.6800	13.0270	0
27/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	106900.0000	130370.0000	10.6900	13.0370	0
27/10/2023	GOVI On 07-November-24			GOVI	955.1040	952.8520	955.1040	952.8520	0
27/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	63240.0000	40720.0000	6.3240	4.0720	0
27/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	63140.0000	40620.0000	6.3140	4.0620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	63040.0000	40520.0000	6.3040	4.0520	0
27/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/10/2023	IGOV On 02-November-23			Index Future	324.0840	325.4570	324.0840	325.4570	37
27/10/2023	IGOV On 01-February-24			Index Future	331.3090	332.7190	331.3090	332.7190	603
27/10/2023	IGOV On 02-May-24			Index Future	338.7630	340.2220	338.7630	340.2220	16
27/10/2023	IGOV On 01-August-24			Index Future	346.3970	348.0430	346.3970	348.0430	0
27/10/2023	IGOV On 07-November-24			Index Future	354.7990	356.5410	354.7990	356.5410	0
27/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
27/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
27/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4700	8.4700	91.5300	91.5300	0
27/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4700	8.4700	91.5300	91.5300	0
27/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4900	8.5000	91.5100	91.5000	0
27/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4800	8.5000	91.5200	91.5000	0
27/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.4500	8.4800	91.5500	91.5200	0
27/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3700	8.4300	91.6300	91.5700	0
27/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3100	8.3600	91.6900	91.6400	0
27/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1700	8.2400	91.8300	91.7600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1200	8.2000	91.8800	91.8000	0
27/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0400	8.1300	91.9600	91.8700	0
27/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.0300	8.1200	91.9700	91.8800	0
27/10/2023	R035 On 02-November-23			Bond Future	12.2141	12.2655	81.4486	81.1841	103,211
27/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
27/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	8857.3700	9121.9000	8.8574	9.1219	0
27/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
27/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	5937.0500	6201.5800	5.9371	6.2016	0
27/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.0600	0.1000	0.0001	0.0001	0
27/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4304.5300	4569.1000	4.3045	4.5691	0
27/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.0700	0.1100	0.0001	0.0001	0
27/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4249.0300	4513.6000	4.2490	4.5136	0
27/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.0800	0.1300	0.0001	0.0001	0
27/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4193.5700	4458.1500	4.1936	4.4582	0
27/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	6.0200	5.8100	0.0060	0.0058	6,500
27/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2721.1700	2985.4900	2.7212	2.9855	0
27/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	9.9400	9.3200	0.0099	0.0093	731
27/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2509.1900	2773.1000	2.5092	2.7731	0
27/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	587.0500	490.1900	0.5871	0.4902	731
27/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	453.5700	621.2400	0.4536	0.6212	0
27/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	3191.3000	2934.9100	3.1913	2.9349	0
27/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	4.8500	12.9900	0.0049	0.0130	400
27/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6670.1900	6405.6700	6.6702	6.4057	0
27/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	731
27/10/2023	R035 On 01-February-24			Bond Future	12.3455	12.3988	83.2442	82.9754	59,686
27/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	70.8400	72.5800	0.0708	0.0726	400
27/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9512.4300	9783.0000	9.5124	9.7830	0
27/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	243.3100	240.6700	0.2433	0.2407	400
27/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	6794.6000	7060.7900	6.7946	7.0608	0
27/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1716.9900	1653.4600	1.7170	1.6535	0
27/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2559.9300	2765.2300	2.5599	2.7652	0
27/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1741.0600	1676.5800	1.7411	1.6766	0
27/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2532.7100	2737.0600	2.5327	2.7371	0
27/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1765.4800	1700.0500	1.7655	1.7001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2505.9000	2709.3000	2.5059	2.7093	0
27/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5945.0000	5763.5700	5.9450	5.7636	0
27/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	583.5000	670.9000	0.5835	0.6709	400
27/10/2023	R035 On 02-May-24			Bond Future	12.4708	12.5255	80.5845	80.3138	100,132
27/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	668.6000	660.1500	0.6686	0.6602	0
27/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7396.5100	7658.7500	7.3965	7.6588	0
27/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	677.7100	669.0100	0.6777	0.6690	0
27/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7350.0500	7612.0400	7.3501	7.6120	0
27/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	686.9200	677.9600	0.6869	0.6780	0
27/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7303.7500	7565.4800	7.3038	7.5655	0
27/10/2023	R035 On 01-August-24			Bond Future	12.6010	12.6504	82.3812	82.1415	0
27/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1788.9300	1738.1900	1.7889	1.7382	0
27/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	5874.7600	6063.7400	5.8748	6.0637	0
27/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1806.5000	1755.3000	1.8065	1.7553	0
27/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	5840.1700	6028.6900	5.8402	6.0287	0
27/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1824.1800	1772.5200	1.8242	1.7725	0
27/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5805.7300	5993.7900	5.8057	5.9938	0
27/10/2023	R035 On 07-November-24			Bond Future	12.7575	12.8066	79.8393	79.6064	0
27/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2464.6100	2353.2200	2.4646	2.3532	0
27/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5328.8100	5450.3600	5.3288	5.4504	0
27/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2484.4200	2372.2100	2.4844	2.3722	0
27/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5298.6600	5419.3900	5.2987	5.4194	0
27/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2504.0000	2391.5900	2.5040	2.3916	0
27/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5268.3200	5388.8500	5.2683	5.3889	0
27/10/2023	R053 On 02-November-23			Bond Future	12.7885	12.8449	92.3174	91.9251	3,320
27/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	816.1000	667.3900	0.8161	0.6674	0
27/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	665.9700	909.6500	0.6660	0.9097	0
27/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	854.3900	700.0000	0.8544	0.7000	0
27/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	634.6300	872.6300	0.6346	0.8726	0
27/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	893.6200	733.5400	0.8936	0.7335	0
27/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	604.3200	836.6300	0.6043	0.8366	0
27/10/2023	R053 On 01-February-24			Bond Future	12.9119	12.9703	94.3527	93.9534	0
27/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	3087.5300	2851.5200	3.0875	2.8515	0
27/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3031.6800	3194.9400	3.0317	3.1949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	3124.4900	2886.8700	3.1245	2.8869	0
27/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3000.1200	3161.7700	3.0001	3.1618	0
27/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	3161.6400	2922.4300	3.1616	2.9224	0
27/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	2968.8400	3128.9000	2.9688	3.1289	0
27/10/2023	R053 On 02-May-24			Bond Future	13.0383	13.0985	90.5877	90.1841	5,189
27/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	4188.3400	3923.1100	4.1883	3.9231	0
27/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4312.0300	4450.3200	4.3120	4.4503	0
27/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	4224.9600	3958.1900	4.2250	3.9582	0
27/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4281.1300	4417.8800	4.2811	4.4179	0
27/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	4261.4300	3993.4000	4.2614	3.9934	0
27/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4250.1800	4385.6700	4.2502	4.3857	0
27/10/2023	R053 On 01-August-24			Bond Future	13.1688	13.2250	92.6068	92.2363	0
27/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4973.0700	4710.6000	4.9731	4.7106	0
27/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5230.4100	5338.4800	5.2304	5.3385	0
27/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	5008.2000	4744.6500	5.0082	4.7447	0
27/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5199.0800	5306.0700	5.1991	5.3061	0
27/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	5043.4200	4778.7900	5.0434	4.7788	0
27/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5167.9400	5273.8500	5.1679	5.2739	0
27/10/2023	R053 On 07-November-24			Bond Future	13.3182	13.3749	88.9533	88.5882	0
27/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	4018.6100	3893.6000	4.0186	3.8936	0
27/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7567.5300	7807.6300	7.5675	7.8076	0
27/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	4047.0000	3921.3000	4.0470	3.9213	0
27/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7526.2700	7765.6800	7.5263	7.7657	0
27/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	4075.4800	3949.1000	4.0755	3.9491	0
27/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7485.1900	7723.9200	7.4852	7.7239	0
27/10/2023	R186 On 02-November-23			Bond Future	9.3242	9.3746	107.0869	106.9505	32,919
27/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	47.1700	26.6300	0.0472	0.0266	1,715
27/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	520.2500	636.1100	0.5203	0.6361	0
27/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	302.8500	227.9900	0.3029	0.2280	0
27/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	151.7400	213.2800	0.1517	0.2133	0
27/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	320.2500	242.9100	0.3203	0.2429	0
27/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	142.1100	201.1700	0.1421	0.2012	0
27/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	338.1200	258.4000	0.3381	0.2584	0
27/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	132.9600	189.6400	0.1330	0.1896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2915.1500	2778.7700	2.9152	2.7788	0
27/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	1,715
27/10/2023	R186 On 01-February-24			Bond Future	9.3604	9.4151	104.1381	104.0007	72,363
27/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1018.4900	969.6100	1.0185	0.9696	0
27/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	668.3300	756.8800	0.6683	0.7569	0
27/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1033.4800	983.9100	1.0335	0.9839	0
27/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	658.2900	746.1500	0.6583	0.7462	0
27/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1048.7800	998.5400	1.0488	0.9985	0
27/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	648.5700	735.7600	0.6486	0.7358	0
27/10/2023	R186 On 02-May-24			Bond Future	9.3941	9.4524	106.4559	106.3207	10,568
27/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	121.8800	115.5500	0.1219	0.1156	0
27/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3441.2700	3570.1000	3.4413	3.5701	0
27/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	123.8400	117.5300	0.1238	0.1175	0
27/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3419.1100	3547.9600	3.4191	3.5480	0
27/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	125.8300	119.5400	0.1258	0.1195	0
27/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3396.9800	3525.8500	3.3970	3.5259	0
27/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1578.8600	1527.1900	1.5789	1.5272	2,030
27/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	804.3200	887.8100	0.8043	0.8878	0
27/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2734.5400	2655.7800	2.7345	2.6558	0
27/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	437.4000	493.8000	0.4374	0.4938	2,030
27/10/2023	R186 On 01-August-24			Bond Future	9.4331	9.4758	103.5201	103.4298	0
27/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	503.0900	468.7900	0.5031	0.4688	0
27/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2112.4300	2168.4400	2.1124	2.1684	0
27/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	510.4100	474.6000	0.5104	0.4746	0
27/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2098.1700	2152.6700	2.0982	2.1527	0
27/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	517.8000	480.1500	0.5178	0.4802	0
27/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2083.9800	2136.6400	2.0840	2.1366	0
27/10/2023	R186 On 07-November-24			Bond Future	9.4880	9.5281	106.0028	105.9269	3,495
27/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	969.5000	900.4600	0.9695	0.9005	0
27/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1650.6600	1657.5600	1.6507	1.6576	0
27/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	979.0500	909.7700	0.9791	0.9098	0
27/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1641.1000	1647.7600	1.6411	1.6478	0
27/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	988.6400	918.7100	0.9886	0.9187	0
27/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1631.5900	1637.6000	1.6316	1.6376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R197 On 02-November-23			Bond Future	342.8628	342.8199	342.8628	342.8199	0
27/10/2023	R202 On 02-November-23			Bond Future	251.2926	252.1711	251.2926	252.1711	4,558
27/10/2023	R202 On 01-February-24			Bond Future	251.9206	252.8236	251.9206	252.8236	5,070
27/10/2023	R202 On 02-May-24			Bond Future	257.5881	258.5242	257.5881	258.5242	0
27/10/2023	R202 On 01-August-24			Bond Future	258.2988	259.3718	258.2988	259.3718	0
27/10/2023	R202 On 07-November-24			Bond Future	264.5603	265.7009	264.5603	265.7009	0
27/10/2023	R209 On 02-November-23			Bond Future	12.2979	12.3441	62.6565	62.4490	18,532
27/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4578.8800	4786.4200	4.5789	4.7864	0
27/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4529.2100	4736.7500	4.5292	4.7368	0
27/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4479.5900	4687.1300	4.4796	4.6871	0
27/10/2023	R209 On 01-February-24			Bond Future	12.4113	12.4590	64.0378	63.8270	14,462
27/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1257.6500	1176.6700	1.2577	1.1767	0
27/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2568.4400	2698.3000	2.5684	2.6983	0
27/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1276.8800	1194.5800	1.2769	1.1946	0
27/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2542.0300	2670.5700	2.5420	2.6706	0
27/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1296.1300	1212.7700	1.2961	1.2128	0
27/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2515.7000	2643.1800	2.5157	2.6432	0
27/10/2023	R209 On 02-May-24			Bond Future	12.5276	12.5764	62.3099	62.0976	0
27/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	520.8400	517.6300	0.5208	0.5176	0
27/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	6867.1400	7076.2800	6.8671	7.0763	0
27/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	528.1900	524.8100	0.5282	0.5248	0
27/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	6824.5300	7033.5000	6.8245	7.0335	0
27/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	535.5000	531.9500	0.5355	0.5320	0
27/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6781.9400	6990.7400	6.7819	6.9907	0
27/10/2023	R209 On 01-August-24			Bond Future	12.6483	12.6922	63.6990	63.5107	0
27/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1491.8800	1458.8600	1.4919	1.4589	0
27/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5387.9600	5543.3200	5.3880	5.5433	0
27/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1506.8800	1471.7200	1.5069	1.4717	0
27/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5356.1900	5509.4100	5.3562	5.5094	0
27/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1521.9800	1484.6700	1.5220	1.4847	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5324.5600	5475.6300	5.3246	5.4756	0
27/10/2023	R209 On 07-November-24			Bond Future	12.7873	12.8307	62.0690	61.8860	101
27/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2245.5400	2175.8400	2.2455	2.1758	0
27/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4753.2200	4866.4800	4.7532	4.8665	0
27/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2263.2700	2193.1900	2.2633	2.1932	0
27/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4726.3200	4839.2000	4.7263	4.8392	0
27/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2280.8200	2210.3600	2.2808	2.2104	0
27/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4699.2900	4811.7900	4.6993	4.8118	0
27/10/2023	R210 On 02-November-23			Bond Future	224.5114	224.8409	224.5114	224.8409	136
27/10/2023	R210 On 01-February-24			Bond Future	229.5168	229.8580	229.5168	229.8580	501
27/10/2023	R210 On 02-May-24			Bond Future	231.4229	231.7833	231.4229	231.7833	0
27/10/2023	R210 On 01-August-24			Bond Future	236.6374	237.1111	236.6374	237.1111	0
27/10/2023	R210 On 07-November-24			Bond Future	239.0383	239.5609	239.0383	239.5609	0
27/10/2023	R213 On 02-November-23			Bond Future	11.2330	11.2893	80.5557	80.3184	15,162
27/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	39.2700	17.7500	0.0393	0.0178	731
27/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1290.5500	1506.3200	1.2906	1.5063	0
27/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	188.5700	119.0600	0.1886	0.1191	0
27/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	710.9400	878.7200	0.7109	0.8787	0
27/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	202.8100	129.7500	0.2028	0.1298	0
27/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	682.5600	846.7900	0.6826	0.8468	0
27/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	217.7300	141.0800	0.2177	0.1411	0
27/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	654.8900	815.5300	0.6549	0.8155	0
27/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	1002.1200	821.5100	1.0021	0.8215	731
27/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	133.1700	189.8500	0.1332	0.1899	0
27/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5906.6800	5669.4000	5.9067	5.6694	0
27/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	731
27/10/2023	R213 On 01-February-24			Bond Future	11.3462	11.4049	82.3316	82.0907	25,933
27/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2602.6600	2468.8100	2.6027	2.4688	0
27/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1162.5800	1269.6700	1.1626	1.2697	0
27/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2629.0800	2494.3900	2.6291	2.4944	0
27/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1148.7700	1255.0200	1.1488	1.2550	0
27/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2655.4400	2519.9100	2.6554	2.5199	0
27/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1134.9300	1240.3400	1.1349	1.2403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R213 On 02-May-24			Bond Future	11.4534	11.5139	80.6050	80.3628	0
27/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	571.8600	693.4500	0.5719	0.6935	0
27/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5460.8500	5824.6700	5.4609	5.8247	0
27/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	578.6900	700.9300	0.5787	0.7009	0
27/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5424.4500	5788.9200	5.4245	5.7889	0
27/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	585.7600	708.4800	0.5858	0.7085	0
27/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5388.3100	5753.2600	5.3883	5.7533	0
27/10/2023	R213 On 01-August-24			Bond Future	11.5660	11.6200	82.4024	82.1916	0
27/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1522.0700	1509.3400	1.5221	1.5093	0
27/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4339.3200	4537.3500	4.3393	4.5374	0
27/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1536.1300	1523.3400	1.5361	1.5233	0
27/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4312.6100	4510.5800	4.3126	4.5106	0
27/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1550.5400	1537.1500	1.5505	1.5372	0
27/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4286.2800	4483.6500	4.2863	4.4837	0
27/10/2023	R213 On 07-November-24			Bond Future	11.7077	11.7615	80.8161	80.6130	0
27/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2140.7200	2050.9400	2.1407	2.0509	0
27/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4051.8300	4165.1500	4.0518	4.1652	0
27/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2156.9300	2067.0400	2.1569	2.0670	0
27/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4029.0800	4142.2900	4.0291	4.1423	0
27/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2173.5200	2082.9000	2.1735	2.0829	0
27/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4006.7400	4119.2200	4.0067	4.1192	0
27/10/2023	R214 On 02-November-23			Bond Future	12.5932	12.6445	58.6542	58.4212	13,174
27/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5604.4100	5837.3900	5.6044	5.8374	0
27/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5551.7600	5784.7400	5.5518	5.7847	0
27/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5499.1700	5732.1500	5.4992	5.7322	0
27/10/2023	R214 On 01-February-24			Bond Future	12.7116	12.7645	59.9473	59.7103	13,338
27/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	820.2700	753.9800	0.8203	0.7540	0
27/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3479.8700	3650.5700	3.4799	3.6506	0
27/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	834.9100	767.6700	0.8349	0.7677	0
27/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3446.3300	3616.0800	3.4463	3.6161	0
27/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	849.6000	781.5100	0.8496	0.7815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3412.8900	3581.7900	3.4129	3.5818	0
27/10/2023	R214 On 02-May-24			Bond Future	12.8237	12.8779	57.9765	57.7372	10,172
27/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	524.9100	513.7500	0.5249	0.5138	0
27/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7104.7700	7332.9300	7.1048	7.3329	0
27/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	532.4500	521.0400	0.5325	0.5210	0
27/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7059.8700	7287.7800	7.0599	7.2878	0
27/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	540.0700	528.3100	0.5401	0.5283	0
27/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7015.1100	7242.6700	7.0151	7.2427	0
27/10/2023	R214 On 02-May-24	12.12	Call	Bond Future	1237.0400	1200.5500	1.2370	1.2006	10,000
27/10/2023	R214 On 02-May-24	12.12	Put	Bond Future	4492.9500	4695.7800	4.4930	4.6958	0
27/10/2023	R214 On 02-May-24	12.14	Call	Bond Future	1268.3600	1197.0800	1.2684	1.1971	7,110
27/10/2023	R214 On 02-May-24	12.14	Put	Bond Future	4427.7600	4595.8000	4.4278	4.5958	0
27/10/2023	R214 On 02-May-24	12.87	Call	Bond Future	2733.8000	2651.5100	2.7338	2.6515	0
27/10/2023	R214 On 02-May-24	12.87	Put	Bond Future	2529.2600	2686.2900	2.5293	2.6863	17,110
27/10/2023	R214 On 02-May-24	13.52	Call	Bond Future	4474.8000	4351.2200	4.4748	4.3512	0
27/10/2023	R214 On 02-May-24	13.52	Put	Bond Future	1517.8200	1633.5600	1.5178	1.6336	17,110
27/10/2023	R214 On 01-August-24			Bond Future	12.9390	12.9891	59.2692	59.0512	0
27/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1680.9400	1613.7600	1.6809	1.6138	0
27/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5249.5600	5400.4300	5.2496	5.4004	0
27/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1697.2500	1627.8800	1.6973	1.6279	0
27/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5217.8700	5366.5500	5.2179	5.3666	0
27/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1713.4600	1641.9000	1.7135	1.6419	0
27/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5186.1400	5332.6300	5.1861	5.3326	0
27/10/2023	R214 On 07-November-24			Bond Future	13.0749	13.1249	57.3819	57.1677	0
27/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2605.5100	2551.7300	2.6055	2.5517	0
27/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4705.7200	4866.1900	4.7057	4.8662	0
27/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2624.3300	2570.1600	2.6243	2.5702	0
27/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4679.0700	4839.1500	4.6791	4.8392	0
27/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2643.2300	2588.6600	2.6432	2.5887	0
27/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4652.5400	4812.2200	4.6525	4.8122	0
27/10/2023	R248 On 02-November-23			Bond Future	12.7687	12.8251	71.6915	71.3848	27,404
27/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	7784.9900	8091.6800	7.7850	8.0917	0
27/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	7719.3000	8025.9900	7.7193	8.0260	0
27/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7653.7000	7960.3900	7.6537	7.9604	0
27/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	207
27/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5667.1200	5973.8200	5.6671	5.9738	0
27/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	97.7000	77.4100	0.0977	0.0774	207
27/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1592.4700	1878.8700	1.5925	1.8789	0
27/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	4289.0800	3984.9400	4.2891	3.9849	0
27/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	1.1200	3.6700	0.0011	0.0037	207
27/10/2023	R248 On 01-February-24			Bond Future	12.8954	12.9538	73.2720	72.9599	223,887
27/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	179.3500	172.1800	0.1794	0.1722	1,000
27/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8447.0900	8751.9700	8.4471	8.7520	0
27/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	714.3000	677.4700	0.7143	0.6775	0
27/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	4985.9200	5261.1400	4.9859	5.2611	0
27/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	728.6100	690.9100	0.7286	0.6909	0
27/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	4940.6600	5215.0100	4.9407	5.2150	0
27/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	743.0000	704.5400	0.7430	0.7045	0
27/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	4895.5600	5169.1500	4.8956	5.1692	0
27/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	964.8500	914.1000	0.9649	0.9141	100
27/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4293.4000	4554.7000	4.2934	4.5547	0
27/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2961.7300	2824.7700	2.9617	2.8248	0
27/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	1879.8100	2054.9000	1.8798	2.0549	1,100
27/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3863.1000	3696.5800	3.8631	3.6966	0
27/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1399.2600	1544.7900	1.3993	1.5448	1,000
27/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5812.1000	5597.2400	5.8121	5.5972	0
27/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	777.9200	875.1100	0.7779	0.8751	1,100
27/10/2023	R248 On 02-May-24			Bond Future	13.0156	13.0756	70.4538	70.1383	12,631
27/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	494.9300	477.2900	0.4949	0.4773	0
27/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9661.5300	9959.3500	9.6615	9.9594	0
27/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	502.5000	484.4400	0.5025	0.4844	0
27/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9603.4400	9900.8400	9.6034	9.9008	0
27/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	510.1600	491.7700	0.5102	0.4918	0
27/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9545.5400	9842.6100	9.5455	9.8426	0
27/10/2023	R248 On 01-August-24			Bond Future	13.1396	13.1958	72.0245	71.7344	13,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1944.5600	1869.9900	1.9446	1.8700	0
27/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6558.8100	6774.3200	6.5588	6.7743	0
27/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1963.7100	1886.2600	1.9637	1.8863	0
27/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6519.7800	6732.4100	6.5198	6.7324	0
27/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1982.9600	1902.8600	1.9830	1.9029	0
27/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6480.9300	6690.9100	6.4809	6.6909	0
27/10/2023	R248 On 07-November-24			Bond Future	13.2854	13.3419	69.2975	69.0114	0
27/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3166.0900	3019.1400	3.1661	3.0191	0
27/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5825.9800	5965.1800	5.8260	5.9652	0
27/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3189.2900	3040.9200	3.1893	3.0409	0
27/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5794.7500	5932.5300	5.7948	5.9325	0
27/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3212.5700	3062.7800	3.2126	3.0628	0
27/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5763.6800	5900.0400	5.7637	5.9000	0
27/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0