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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
16/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	2025 On 02-November-23			Bond Future	172.8071	172.7769	172.8071	172.7769	4,757
16/10/2023	2025 On 01-February-24			Bond Future	174.8669	174.8364	174.8669	174.8364	9,802
16/10/2023	2025 On 02-May-24			Bond Future	178.8254	178.7940	178.8254	178.7940	0
16/10/2023	2025 On 01-August-24			Bond Future	181.0981	181.0652	181.0981	181.0652	0
16/10/2023	2025 On 07-November-24			Bond Future	185.4973	185.4630	185.4973	185.4630	0
16/10/2023	2029 On 02-November-23			Bond Future	124.7016	124.6798	124.7016	124.6798	1,782
16/10/2023	2029 On 01-February-24			Bond Future	127.4816	127.4595	127.4816	127.4595	2,664
16/10/2023	2029 On 02-May-24			Bond Future	129.0022	128.9794	129.0022	128.9794	0
16/10/2023	2029 On 01-August-24			Bond Future	131.9666	131.9433	131.9666	131.9433	0
16/10/2023	2029 On 07-November-24			Bond Future	133.7723	133.7481	133.7723	133.7481	0
16/10/2023	2030 On 02-November-23			Bond Future	10.7453	10.7262	89.8859	89.9646	40,531

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
16/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5000.2600	4921.5400	5.0003	4.9215	0
16/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0600	0.2500	0.0001	0.0003	500
16/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3604.4100	3525.8800	3.6044	3.5259	0
16/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1.4100	3.5800	0.0014	0.0036	800
16/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2832.0800	2755.5300	2.8321	2.7555	0
16/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	83.9900	120.7500	0.0840	0.1208	500
16/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1559.3600	1517.4000	1.5594	1.5174	0
16/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	357.8900	434.4700	0.3579	0.4345	500
16/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	874.7800	872.6400	0.8748	0.8726	0
16/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	740.5000	837.1800	0.7405	0.8372	0
16/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	516.2700	534.2300	0.5163	0.5342	0
16/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	765.6700	863.0600	0.7657	0.8631	0
16/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	500.5000	519.1700	0.5005	0.5192	0
16/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	791.2300	889.3000	0.7912	0.8893	0
16/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	485.1400	504.4900	0.4851	0.5045	0
16/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1701.5900	1805.3500	1.7016	1.8054	500
16/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	178.9800	204.0200	0.1790	0.2040	0
16/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2815.2800	2910.6800	2.8153	2.9107	0
16/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	57.8600	74.5400	0.0579	0.0745	500
16/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3341.5800	3432.8500	3.3416	3.4329	0
16/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	33.8000	46.3500	0.0338	0.0464	800
16/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5995.1600	6075.7500	5.9952	6.0758	0
16/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	1.9500	3.8200	0.0020	0.0038	500
16/10/2023	2030 On 01-February-24			Bond Future	10.8395	10.8193	87.8617	87.9423	55,700
16/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	329.3500	355.7400	0.3294	0.3557	400
16/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5568.1700	5513.9700	5.5682	5.5140	0
16/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	515.2900	550.3800	0.5153	0.5504	500
16/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4397.6000	4352.1000	4.3976	4.3521	0
16/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	544.0000	580.2700	0.5440	0.5803	1,360
16/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4258.4900	4214.1700	4.2585	4.2142	0
16/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	597.5800	635.9400	0.5976	0.6359	500
16/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4019.3000	3977.0700	4.0193	3.9771	0
16/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	655.6000	696.1000	0.6556	0.6961	400

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16/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3785.7200	3745.6300	3.7857	3.7456	0
16/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	737.1500	780.4500	0.7372	0.7805	200
16/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3494.0600	3456.7700	3.4941	3.4568	0
16/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1004.4000	1055.4700	1.0044	1.0555	500
16/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2816.2000	2786.6800	2.8162	2.7867	0
16/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2095.0900	2165.0400	2.0951	2.1650	0
16/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1459.4000	1448.7600	1.4594	1.4488	700
16/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2855.8300	2932.4900	2.8558	2.9325	0
16/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1008.4300	1004.5000	1.0084	1.0045	1,360
16/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2962.7100	3040.0700	2.9627	3.0401	0
16/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	960.5000	957.2700	0.9605	0.9573	0
16/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2989.7600	3067.2900	2.9898	3.0673	0
16/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	948.9100	945.8500	0.9489	0.9459	0
16/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3016.7500	3094.4300	3.0168	3.0944	0
16/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	937.2700	934.3600	0.9373	0.9344	0
16/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4112.9200	4195.1600	4.1129	4.1952	0
16/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	581.7500	583.4000	0.5818	0.5834	200
16/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4420.7200	4503.6900	4.4207	4.5037	0
16/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	512.6800	515.0600	0.5127	0.5151	500
16/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4451.8700	4534.9000	4.4519	4.5349	0
16/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	506.2600	508.7000	0.5063	0.5087	500
16/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5212.8200	5296.9600	5.2128	5.2970	0
16/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	371.8300	375.3800	0.3718	0.3754	400
16/10/2023	2030 On 02-May-24			Bond Future	10.9383	10.9170	89.8297	89.9120	0
16/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	676.6600	706.9900	0.6767	0.7070	1,000
16/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5776.1900	5724.1800	5.7762	5.7242	0
16/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	786.6900	820.1000	0.7867	0.8201	0
16/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5269.1000	5220.1700	5.2691	5.2202	0
16/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	794.4000	828.0200	0.7944	0.8280	0
16/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5235.8500	5187.1300	5.2359	5.1871	0
16/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	802.3800	836.2100	0.8024	0.8362	0
16/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5202.8900	5154.3800	5.2029	5.1544	0
16/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1102.4200	1143.4700	1.1024	1.1435	1,000
16/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4164.5700	4123.2800	4.1646	4.1233	0

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16/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1733.0500	1785.4100	1.7331	1.7854	500
16/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2969.6800	2939.7000	2.9697	2.9397	0
16/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2081.1700	2138.2900	2.0812	2.1383	1,080
16/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2538.3600	2513.1400	2.5384	2.5131	0
16/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2693.4600	2757.1600	2.6935	2.7572	500
16/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1997.3900	1978.7500	1.9974	1.9788	0
16/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4773.1300	4849.4800	4.7731	4.8495	0
16/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1019.5200	1013.5300	1.0195	1.0135	1,000
16/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6048.8300	6128.9000	6.0488	6.1289	0
16/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	709.9800	707.7100	0.7100	0.7077	1,080
16/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8402.9700	8486.2100	8.4030	8.4862	0
16/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	379.2600	380.1600	0.3793	0.3802	500
16/10/2023	2030 On 01-August-24			Bond Future	11.0396	11.0169	87.8675	87.9517	0
16/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1539.9200	1583.2700	1.5399	1.5833	0
16/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4073.1500	4032.3400	4.0732	4.0323	0
16/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1554.0700	1597.6400	1.5541	1.5976	0
16/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4048.8100	4008.2200	4.0488	4.0082	0
16/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1568.0100	1611.8000	1.5680	1.6118	0
16/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4024.2700	3983.9000	4.0243	3.9839	0
16/10/2023	2030 On 07-November-24			Bond Future	11.1624	11.1384	89.9779	90.0638	221
16/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2116.4100	2164.1300	2.1164	2.1641	0
16/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3642.3700	3604.2200	3.6424	3.6042	0
16/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2132.4800	2180.4000	2.1325	2.1804	0
16/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3621.9300	3583.9800	3.6219	3.5840	0
16/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2148.6100	2196.7300	2.1486	2.1967	0
16/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3601.5800	3563.8300	3.6016	3.5638	0
16/10/2023	2032 On 02-November-23			Bond Future	11.6703	11.6262	82.8377	83.0417	114,450
16/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
16/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6407.9100	6203.9300	6.4079	6.2039	0
16/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	500
16/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5245.7500	5041.7900	5.2458	5.0418	0
16/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	500
16/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5195.6700	4991.7100	5.1957	4.9917	0
16/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0200	0.1400	0.0000	0.0001	500

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16/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4597.6900	4393.8300	4.5977	4.3938	0
16/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.1700	0.8100	0.0002	0.0008	10,000
16/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3906.9100	3703.5700	3.9069	3.7036	0
16/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1.2800	4.4100	0.0013	0.0044	0
16/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3175.7100	2974.8600	3.1757	2.9749	500
16/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	6.3800	16.5700	0.0064	0.0166	500
16/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2745.3400	2551.5500	2.7453	2.5516	0
16/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	35.2100	68.2800	0.0352	0.0683	0
16/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2150.2900	1979.3800	2.1503	1.9794	0
16/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	39.2300	74.7300	0.0392	0.0747	0
16/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2106.5700	1938.0900	2.1066	1.9381	0
16/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	43.5700	81.5600	0.0436	0.0816	0
16/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2063.2000	1897.2100	2.0632	1.8972	0
16/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	64.6200	113.4300	0.0646	0.1134	0
16/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1893.7800	1738.6100	1.8938	1.7386	500
16/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	315.5500	434.5600	0.3156	0.4346	0
16/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1107.1900	1022.2200	1.1072	1.0222	500
16/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	511.7600	659.5900	0.5118	0.6596	0
16/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	837.3700	781.2200	0.8374	0.7812	15,500
16/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	991.0100	1176.9700	0.9910	1.1770	0
16/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	486.4100	468.3900	0.4864	0.4684	500
16/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1381.9300	1582.9600	1.3819	1.5830	0
16/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	329.9800	327.0300	0.3300	0.3270	0
16/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2760.2500	2974.9000	2.7603	2.9749	0
16/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	95.0400	105.7100	0.0950	0.1057	500
16/10/2023	2032 On 01-February-24			Bond Future	11.7902	11.7440	84.6640	84.8726	82,308
16/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	132.1700	154.6200	0.1322	0.1546	1,200
16/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8705.9600	8519.8100	8.7060	8.5198	0
16/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	367.6700	415.7700	0.3677	0.4158	500
16/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6024.9500	5864.4500	6.0250	5.8645	0
16/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	482.5600	540.7800	0.4826	0.5408	1,200
16/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5308.1700	5157.7900	5.3082	5.1578	0
16/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	497.8800	557.3700	0.4979	0.5574	200
16/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5226.3300	5077.2200	5.2263	5.0772	0

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16/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	801.7600	883.1600	0.8018	0.8832	500
16/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4042.0900	3914.8900	4.0421	3.9149	0
16/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1972.0000	2106.0600	1.9720	2.1061	0
16/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2153.4900	2078.9500	2.1535	2.0790	200
16/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2162.7200	2302.6300	2.1627	2.3026	0
16/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1983.2800	1914.5900	1.9833	1.9146	0
16/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2187.1800	2327.8100	2.1872	2.3278	0
16/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1962.7700	1894.8000	1.9628	1.8948	0
16/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2211.7800	2353.1200	2.2118	2.3531	0
16/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1942.4300	1875.1700	1.9424	1.8752	0
16/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4080.9600	4259.0100	4.0810	4.2590	0
16/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	959.0400	928.4900	0.9590	0.9285	200
16/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4472.4200	4655.1700	4.4724	4.6552	0
16/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	838.2900	812.4400	0.8383	0.8124	1,200
16/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4840.0300	5026.5900	4.8400	5.0266	0
16/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	740.2400	718.2000	0.7402	0.7182	500
16/10/2023	2032 On 02-May-24			Bond Future	11.9121	11.8638	82.3979	82.6111	0
16/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	588.6000	638.4500	0.5886	0.6385	1,000
16/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7812.4300	7649.0500	7.8124	7.6491	0
16/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	718.8200	776.3900	0.7188	0.7764	0
16/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7063.5000	6907.8400	7.0635	6.9078	0
16/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	726.6600	784.6700	0.7267	0.7847	0
16/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7022.8200	6867.6000	7.0228	6.8676	0
16/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	734.5600	793.0200	0.7346	0.7930	0
16/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6982.2500	6827.4800	6.9823	6.8275	0
16/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	758.8600	818.6900	0.7589	0.8187	500
16/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6861.3200	6707.9200	6.8613	6.7079	0
16/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	809.2300	871.8400	0.8092	0.8718	1,550
16/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6622.1700	6471.5500	6.6222	6.4716	0
16/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1007.0700	1079.8900	1.0071	1.0799	1,000
16/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5816.3700	5675.9600	5.8164	5.6760	0
16/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1265.3800	1350.1800	1.2654	1.3502	500
16/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4992.4900	4864.0600	4.9925	4.8641	0
16/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1634.3700	1733.8900	1.6344	1.7339	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
16/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4159.2200	4045.5100	4.1592	4.0455	0
16/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5492.8900	5668.3200	5.4929	5.6683	0
16/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1290.1500	1252.3500	1.2902	1.2524	1,000
16/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6382.1400	6565.7000	6.3821	6.5657	0
16/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1040.1100	1010.4400	1.0401	1.0104	500
16/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6935.4700	7123.2000	6.9355	7.1232	0
16/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	912.5000	887.0000	0.9125	0.8870	1,550
16/10/2023	2032 On 01-August-24			Bond Future	12.0350	11.9844	84.2724	84.4904	0
16/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1502.7300	1587.6700	1.5027	1.5877	0
16/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5514.7200	5381.6600	5.5147	5.3817	0
16/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1515.3800	1600.7900	1.5154	1.6008	0
16/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5481.6600	5349.0700	5.4817	5.3491	0
16/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1528.1100	1614.0000	1.5281	1.6140	0
16/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5448.7100	5316.6000	5.4487	5.3166	0
16/10/2023	2032 On 07-November-24			Bond Future	12.1891	12.1358	82.1288	82.3518	243
16/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1978.0900	2074.4500	1.9781	2.0745	0
16/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5053.5100	4926.8300	5.0535	4.9268	0
16/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1992.2300	2089.0400	1.9922	2.0890	0
16/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5023.8600	4897.6300	5.0239	4.8976	0
16/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2006.7500	2104.0200	2.0068	2.1040	0
16/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4994.6300	4868.8600	4.9946	4.8689	0
16/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2261.9800	2366.5000	2.2620	2.3665	1,615
16/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4596.9900	4478.4700	4.5970	4.4785	0
16/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6444.1800	6617.1600	6.4442	6.6172	0
16/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1740.8600	1690.8000	1.7409	1.6908	1,615
16/10/2023	2033 On 02-November-23			Bond Future	116.7117	117.0760	116.7117	117.0760	1,791
16/10/2023	2033 On 01-February-24			Bond Future	119.3136	119.6861	119.3136	119.6861	6,284
16/10/2023	2033 On 02-May-24			Bond Future	120.5538	120.9349	120.5538	120.9349	0
16/10/2023	2033 On 01-August-24			Bond Future	123.3242	123.7139	123.3242	123.7139	0
16/10/2023	2033 On 07-November-24			Bond Future	124.8218	125.2201	124.8218	125.2201	0
16/10/2023	2037 On 02-November-23			Bond Future	12.7082	12.6442	75.6269	75.9509	33,917
16/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.8800	3.4100	0.0009	0.0034	0
16/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6201.2700	5879.7300	6.2013	5.8797	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.9600	3.6700	0.0010	0.0037	0
16/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6144.5800	5823.2200	6.1446	5.8232	0
16/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	1.0500	3.9600	0.0011	0.0040	0
16/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6087.9600	5766.8000	6.0880	5.7668	0
16/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	37.8300	78.6800	0.0378	0.0787	731
16/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3632.7300	3349.5100	3.6327	3.3495	0
16/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	476.3500	665.4600	0.4764	0.6655	731
16/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1434.5500	1299.5900	1.4346	1.2996	0
16/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5625.5200	5952.5700	5.6255	5.9526	0
16/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	10.0800	13.0600	0.0101	0.0131	731
16/10/2023	2037 On 01-February-24			Bond Future	12.8430	12.7763	73.0380	73.3693	123,739
16/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	782.2500	894.0200	0.7823	0.8940	2,500
16/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4654.3900	4434.8300	4.6544	4.4348	0
16/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1124.5400	1264.4800	1.1245	1.2645	0
16/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3834.7400	3643.3500	3.8347	3.6434	0
16/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1142.0100	1283.2600	1.1420	1.2833	0
16/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3800.0100	3609.9300	3.8000	3.6099	0
16/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1159.6600	1302.2000	1.1597	1.3022	0
16/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3765.5100	3576.7200	3.7655	3.5767	0
16/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2537.5800	2753.7000	2.5376	2.7537	0
16/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2108.9000	1993.6900	2.1089	1.9937	2,500
16/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5838.4700	6131.1400	5.8385	6.1311	0
16/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	740.1500	701.4900	0.7402	0.7015	2,500
16/10/2023	2037 On 02-May-24			Bond Future	12.9804	12.9110	74.6739	75.0126	0
16/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	562.0500	630.0900	0.5621	0.6301	0
16/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8714.5100	8443.8000	8.7145	8.4438	0
16/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	569.6300	638.3400	0.5696	0.6383	0
16/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8665.3400	8395.3000	8.6653	8.3953	0
16/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	577.2800	646.6800	0.5773	0.6467	0
16/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8616.2900	8346.9400	8.6163	8.3469	0
16/10/2023	2037 On 01-August-24			Bond Future	13.1224	13.0501	72.1164	72.4628	0
16/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1579.3600	1702.9000	1.5794	1.7029	0
16/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6762.4500	6539.6000	6.7625	6.5396	0
16/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1593.0300	1717.3100	1.5930	1.7173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6723.3500	6501.2400	6.7234	6.5012	0
16/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1606.7900	1731.8000	1.6068	1.7318	1,383
16/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6684.3900	6463.0100	6.6844	6.4630	0
16/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3790.4200	3997.3600	3.7904	3.9974	0
16/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3563.9500	3424.5000	3.5640	3.4245	1,383
16/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5632.2100	5880.4300	5.6322	5.8804	0
16/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2414.3000	2316.1300	2.4143	2.3161	1,383
16/10/2023	2037 On 07-November-24			Bond Future	13.2819	13.2064	73.8473	74.2018	469
16/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2424.4900	2578.6100	2.4245	2.5786	0
16/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5870.4500	5670.1100	5.8705	5.6701	0
16/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2443.2300	2598.0800	2.4432	2.5981	0
16/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5839.1400	5639.5300	5.8391	5.6395	0
16/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2462.0500	2617.6400	2.4621	2.6176	0
16/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5807.9500	5609.0800	5.8080	5.6091	0
16/10/2023	2038 On 02-November-23			Bond Future	126.1104	125.9418	126.1104	125.9418	2,726
16/10/2023	2038 On 01-February-24			Bond Future	126.9052	126.7331	126.9052	126.7331	1,961
16/10/2023	2038 On 02-May-24			Bond Future	129.7778	129.6017	129.7778	129.6017	0
16/10/2023	2038 On 01-August-24			Bond Future	130.6937	130.5127	130.6937	130.5127	0
16/10/2023	2038 On 07-November-24			Bond Future	133.8677	133.6819	133.8677	133.6819	0
16/10/2023	2040 On 02-November-23			Bond Future	12.9286	12.8797	75.9767	76.2362	20,105
16/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0600	0.3200	0.0001	0.0003	875
16/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8214.5200	7955.3300	8.2145	7.9553	0
16/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.1400	0.6500	0.0001	0.0007	0
16/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7717.5100	7458.5700	7.7175	7.4586	0
16/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.1500	0.7100	0.0002	0.0007	0
16/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7655.7100	7396.8200	7.6557	7.3968	0
16/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.1700	0.7700	0.0002	0.0008	0
16/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7594.0000	7335.1500	7.5940	7.3352	0
16/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	1.1800	3.9300	0.0012	0.0039	128
16/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6375.4200	6118.7200	6.3754	6.1187	0
16/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	14.2900	32.2200	0.0143	0.0322	225
16/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4611.8900	4370.3700	4.6119	4.3704	0
16/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	282.1900	406.9500	0.2822	0.4070	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2053.0100	1918.3200	2.0530	1.9183	0
16/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1049.6700	1274.1500	1.0497	1.2742	0
16/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	831.0800	796.1100	0.8311	0.7961	875
16/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1463.9500	1710.5800	1.4640	1.7106	0
16/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	566.1300	553.3100	0.5661	0.5533	1,100
16/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3697.1400	3967.7600	3.6971	3.9678	0
16/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	82.7200	93.8900	0.0827	0.0939	128
16/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4892.7300	5159.5300	4.8927	5.1595	0
16/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	28.1000	35.4500	0.0281	0.0355	1,100
16/10/2023	2040 On 01-February-24			Bond Future	13.0651	13.0142	73.1452	73.4105	137,377
16/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	846.7700	943.4700	0.8468	0.9435	0
16/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4828.0300	4659.4400	4.8280	4.6594	0
16/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	861.7500	959.5100	0.8618	0.9595	0
16/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4786.5800	4619.0500	4.7866	4.6191	0
16/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	876.7700	975.5900	0.8768	0.9756	0
16/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4745.2300	4578.7600	4.7452	4.5788	0
16/10/2023	2040 On 02-May-24			Bond Future	13.2038	13.1508	74.7835	75.0546	0
16/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	545.4100	599.5700	0.5454	0.5996	0
16/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9517.0000	9300.0000	9.5170	9.3000	0
16/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	552.9800	607.7000	0.5530	0.6077	0
16/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9463.3800	9246.9400	9.4634	9.2469	0
16/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	560.6400	615.9200	0.5606	0.6159	0
16/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9409.9300	9194.0500	9.4099	9.1941	0
16/10/2023	2040 On 01-August-24			Bond Future	13.3470	13.2919	71.9781	72.2554	0
16/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1699.4000	1803.0800	1.6994	1.8031	0
16/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7148.1700	6974.5900	7.1482	6.9746	0
16/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1714.0200	1818.2900	1.7140	1.8183	0
16/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7106.6600	6933.6700	7.1067	6.9337	0
16/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1728.7200	1833.5900	1.7287	1.8336	0
16/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7065.3000	6892.9100	7.0653	6.8929	0
16/10/2023	2040 On 07-November-24			Bond Future	13.5070	13.4494	73.7054	73.9891	954
16/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2754.2400	2885.3800	2.7542	2.8854	0
16/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6152.4400	5999.8300	6.1524	5.9998	0
16/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2774.7400	2906.4600	2.7747	2.9065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6120.1300	5968.1000	6.1201	5.9681	0
16/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2795.0200	2927.3200	2.7950	2.9273	0
16/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6087.6600	5936.2100	6.0877	5.9362	0
16/10/2023	2044 On 02-November-23			Bond Future	12.9826	12.9387	72.2764	72.5087	35,281
16/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0500	0.2600	0.0001	0.0003	0
16/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8304.8900	8072.8200	8.3049	8.0728	0
16/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0600	0.2900	0.0001	0.0003	0
16/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8241.3100	8009.2600	8.2413	8.0093	0
16/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0600	0.3200	0.0001	0.0003	0
16/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8177.8100	7945.7900	8.1778	7.9458	0
16/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	3.9400	10.5100	0.0039	0.0105	5,860
16/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5529.6000	5303.8900	5.5296	5.3039	0
16/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	400.8500	541.6900	0.4009	0.5417	0
16/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1645.9600	1554.5200	1.6460	1.5545	5,860
16/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	953.8300	1156.0700	0.9538	1.1561	0
16/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	862.3500	832.3100	0.8624	0.8323	6,375
16/10/2023	2044 On 01-February-24			Bond Future	13.1146	13.0688	69.4885	69.7260	91,388
16/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	695.4300	774.1300	0.6954	0.7741	0
16/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5315.0400	5156.2700	5.3150	5.1563	0
16/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	708.5700	788.2200	0.7086	0.7882	0
16/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5270.4700	5112.6500	5.2705	5.1127	0
16/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	721.8700	802.4700	0.7219	0.8025	0
16/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5226.1400	5069.2700	5.2261	5.0693	0
16/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2809.8000	2978.6100	2.8098	2.9786	0
16/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2114.3100	2045.6500	2.1143	2.0457	5,000
16/10/2023	2044 On 02-May-24			Bond Future	13.2481	13.2006	71.0449	71.2876	0
16/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	540.5100	590.0700	0.5405	0.5901	0
16/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9568.4900	9375.2900	9.5685	9.3753	0
16/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	548.1500	598.2200	0.5482	0.5982	0
16/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9513.6100	9320.9200	9.5136	9.3209	0
16/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	555.8800	606.4600	0.5559	0.6065	0
16/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9458.9000	9266.7200	9.4589	9.2667	0
16/10/2023	2044 On 01-August-24			Bond Future	13.3859	13.3364	68.2797	68.5279	0
16/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1582.5500	1672.8400	1.5826	1.6728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7514.8200	7356.8900	7.5148	7.3569	0
16/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1596.8100	1687.6400	1.5968	1.6876	0
16/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7471.6100	7314.2200	7.4716	7.3142	0
16/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1610.9500	1702.3200	1.6110	1.7023	0
16/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7428.3400	7271.4900	7.4283	7.2715	0
16/10/2023	2044 On 07-November-24			Bond Future	13.5391	13.4875	69.9181	70.1720	0
16/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2821.6500	2942.4300	2.8217	2.9424	0
16/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6083.7600	5950.5700	6.0838	5.9506	0
16/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2842.3400	2963.6400	2.8423	2.9636	0
16/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6051.3800	5918.7100	6.0514	5.9187	0
16/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2863.1000	2984.9200	2.8631	2.9849	0
16/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6019.1400	5886.9900	6.0191	5.8870	0
16/10/2023	2046 On 02-November-23			Bond Future	107.3642	108.0035	107.3642	108.0035	10,546
16/10/2023	2046 On 01-February-24			Bond Future	109.7577	110.4114	109.7577	110.4114	10,593
16/10/2023	2046 On 02-May-24			Bond Future	110.0971	110.7655	110.0971	110.7655	0
16/10/2023	2046 On 01-August-24			Bond Future	112.6269	113.3105	112.6269	113.3105	0
16/10/2023	2046 On 07-November-24			Bond Future	113.1618	113.8618	113.1618	113.8618	0
16/10/2023	2050 On 02-November-23			Bond Future	108.5880	108.9318	108.5880	108.9318	9,770
16/10/2023	2050 On 01-February-24			Bond Future	108.7615	109.1130	108.7615	109.1130	9,695
16/10/2023	2050 On 02-May-24			Bond Future	111.2234	111.5829	111.2234	111.5829	0
16/10/2023	2050 On 01-August-24			Bond Future	111.4766	111.8434	111.4766	111.8434	0
16/10/2023	2050 On 07-November-24			Bond Future	114.1836	114.5590	114.1836	114.5590	0
16/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	AL37 On 02-November-23			Index Future	897.5910	898.1370	897.5910	898.1370	0
16/10/2023	AL37 On 01-February-24			Index Future	917.3770	917.9390	917.3770	917.9390	0
16/10/2023	AL37 On 02-May-24			Index Future	937.9290	938.5010	937.9290	938.5010	0
16/10/2023	AL37 On 01-August-24			Index Future	959.2730	959.8570	959.2730	959.8570	0
16/10/2023	AL37 On 07-November-24			Index Future	982.3710	982.9600	982.3710	982.9600	0
16/10/2023	AL7T On 02-November-23			Index Future	1005.0970	1007.5410	1005.0970	1,007.5410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	AL7T On 01-February-24			Index Future	1027.2540	1029.7550	1027.2540	1,029.7550	0
16/10/2023	AL7T On 02-May-24			Index Future	1050.2670	1052.8220	1050.2670	1,052.8220	0
16/10/2023	AL7T On 01-August-24			Index Future	1074.1680	1076.7790	1074.1680	1,076.7790	0
16/10/2023	AL7T On 07-November-24			Index Future	1100.0310	1102.6970	1100.0310	1,102.6970	0
16/10/2023	ALBI On 02-November-23			Index Future	880.1370	882.1290	880.1370	882.1290	107
16/10/2023	ALBI On 01-February-24			Index Future	899.5390	901.5780	899.5390	901.5780	17
16/10/2023	ALBI On 02-May-24			Index Future	919.6910	921.7740	919.6910	921.7740	0
16/10/2023	ALBI On 01-August-24			Index Future	940.6200	942.7490	940.6200	942.7490	0
16/10/2023	ALBI On 07-November-24			Index Future	963.2680	965.4400	963.2680	965.4400	0
16/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	ES33 On 02-November-23			Bond Future	13.1653	13.1368	70.2853	70.4056	0
16/10/2023	ES33 On 01-February-24			Bond Future	13.3355	13.3058	71.8522	71.9753	0
16/10/2023	ES33 On 02-May-24			Bond Future	13.5058	13.4747	69.6791	69.8050	0
16/10/2023	ES33 On 01-August-24			Bond Future	13.6782	13.6457	71.2800	71.4087	0
16/10/2023	ES33 On 07-November-24			Bond Future	13.8905	13.8564	69.2046	69.3362	0
16/10/2023	ES42 On 02-November-23			Bond Future	13.6574	13.6036	65.8237	66.0788	0
16/10/2023	ES42 On 01-February-24			Bond Future	13.8133	13.7573	67.2911	67.5520	0
16/10/2023	ES42 On 02-May-24			Bond Future	13.9751	13.9166	64.5517	64.8185	0
16/10/2023	ES42 On 01-August-24			Bond Future	14.1353	14.0744	66.0345	66.3073	0
16/10/2023	ES42 On 07-November-24			Bond Future	14.3281	14.2643	63.3672	63.6464	0
16/10/2023	GOVI On 02-November-23			GOVI	867.4530	869.4170	867.4530	869.4170	417
16/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	183470.0000	163830.0000	18.3470	16.3830	0
16/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	183570.0000	163930.0000	18.3570	16.3930	0
16/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	183670.0000	164030.0000	18.3670	16.4030	0
16/10/2023	GOVI On 01-February-24			GOVI	886.5750	888.5860	886.5750	888.5860	398
16/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	65950.0000	86060.0000	6.5950	8.6060	0
16/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	65850.0000	85960.0000	6.5850	8.5960	0
16/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	65750.0000	85860.0000	6.5750	8.5860	0
16/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-May-24			GOVI	906.4360	908.4910	906.4360	908.4910	0
16/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	445340.0000	424790.0000	44.5340	42.4790	0
16/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	445440.0000	424890.0000	44.5440	42.4890	0
16/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	445540.0000	424990.0000	44.5540	42.4990	0
16/10/2023	GOVI On 01-August-24			GOVI	927.0640	929.1640	927.0640	929.1640	0
16/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	163060.0000	142060.0000	16.3060	14.2060	0
16/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	163160.0000	142160.0000	16.3160	14.2160	0
16/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	163260.0000	142260.0000	16.3260	14.2260	0
16/10/2023	GOVI On 07-November-24			GOVI	949.3860	951.5280	949.3860	951.5280	0
16/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	6060.0000	27480.0000	0.6060	2.7480	0
16/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	5960.0000	27380.0000	0.5960	2.7380	0
16/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	5860.0000	27280.0000	0.5860	2.7280	0
16/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/10/2023	IGOV On 02-November-23			Index Future	327.2290	327.5480	327.2290	327.5480	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	IGOV On 01-February-24			Index Future	334.5230	334.8510	334.5230	334.8510	0
16/10/2023	IGOV On 02-May-24			Index Future	342.0970	342.4310	342.0970	342.4310	0
16/10/2023	IGOV On 01-August-24			Index Future	349.9590	350.3000	349.9590	350.3000	0
16/10/2023	IGOV On 07-November-24			Index Future	358.4670	358.8120	358.4670	358.8120	0
16/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3400	8.3500	91.6600	91.6500	0
16/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
16/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5100	8.5000	91.4900	91.5000	0
16/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5200	8.5000	91.4800	91.5000	0
16/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5500	8.5300	91.4500	91.4700	0
16/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5500	8.5200	91.4500	91.4800	0
16/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4800	8.4400	91.5200	91.5600	0
16/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3800	8.3400	91.6200	91.6600	0
16/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2600	8.2100	91.7400	91.7900	0
16/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1900	8.1500	91.8100	91.8500	0
16/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1000	8.0700	91.9000	91.9300	0
16/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1300	8.1000	91.8700	91.9000	0
16/10/2023	R035 On 02-November-23			Bond Future	12.3840	12.3351	80.5790	80.8280	114,861
16/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	400
16/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9726.9500	9477.9700	9.7270	9.4780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.3100	1.2600	0.0003	0.0013	400
16/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6806.9400	6558.9000	6.8069	6.5589	0
16/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	4.0300	11.0200	0.0040	0.0110	0
16/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5178.0800	4936.0800	5.1781	4.9361	0
16/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	4.3600	11.7800	0.0044	0.0118	0
16/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5122.9000	4881.3300	5.1229	4.8813	0
16/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	4.7300	12.6000	0.0047	0.0126	0
16/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5067.8000	4826.6800	5.0678	4.8267	0
16/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	36.2300	70.3800	0.0362	0.0704	6,500
16/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3620.9600	3406.1200	3.6210	3.4061	0
16/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	47.1100	87.9200	0.0471	0.0879	731
16/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3415.9400	3207.7600	3.4159	3.2078	0
16/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	547.8400	717.8300	0.5478	0.7178	731
16/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1283.9400	1204.9400	1.2839	1.2049	0
16/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2506.7300	2764.5200	2.5067	2.7645	0
16/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	189.8600	198.6600	0.1899	0.1987	400
16/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5808.2500	6060.5400	5.8083	6.0605	0
16/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	7.6400	10.9400	0.0076	0.0109	731
16/10/2023	R035 On 01-February-24			Bond Future	12.5227	12.4717	82.3555	82.6101	57,207
16/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	72.8200	88.7200	0.0728	0.0887	400
16/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10403.1300	10164.4800	10.4031	10.1645	0
16/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	228.9400	267.4100	0.2289	0.2674	400
16/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7668.9500	7452.8700	7.6690	7.4529	0
16/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1459.3700	1590.6400	1.4594	1.5906	0
16/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3191.0300	3067.7500	3.1910	3.0678	0
16/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1479.9100	1612.1900	1.4799	1.6122	0
16/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3160.2800	3038.0100	3.1603	3.0380	0
16/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1500.7900	1634.0800	1.5008	1.6341	0
16/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3129.9300	3008.6700	3.1299	3.0087	0
16/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5313.6500	5538.5200	5.3137	5.5385	0
16/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	840.8700	811.1900	0.8409	0.8112	400
16/10/2023	R035 On 02-May-24			Bond Future	12.6531	12.5999	79.6873	79.9476	0
16/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	622.1800	681.3500	0.6222	0.6814	0
16/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8247.2700	8046.1800	8.2473	8.0462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	630.3500	690.0800	0.6304	0.6901	0
16/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8199.8700	7999.3400	8.1999	7.9993	0
16/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	638.6100	698.9000	0.6386	0.6989	0
16/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8152.6200	7952.6500	8.1526	7.9527	0
16/10/2023	R035 On 01-August-24			Bond Future	12.7837	12.7282	81.5002	81.7663	0
16/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1572.3000	1670.5100	1.5723	1.6705	0
16/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6539.1100	6371.2100	6.5391	6.3712	0
16/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1586.1100	1684.9000	1.5861	1.6849	0
16/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6500.7600	6333.4400	6.5008	6.3334	0
16/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1600.0100	1699.3800	1.6000	1.6994	0
16/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6462.5400	6295.8000	6.4625	6.2958	0
16/10/2023	R035 On 07-November-24			Bond Future	12.9482	12.8901	78.9403	79.2126	0
16/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2166.8800	2281.6500	2.1669	2.2817	0
16/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5930.1000	5772.6100	5.9301	5.7726	0
16/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2184.9200	2300.2900	2.1849	2.3003	0
16/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5898.1800	5741.2900	5.8982	5.7413	0
16/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2202.7500	2318.7000	2.2028	2.3187	0
16/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5866.0900	5709.7800	5.8661	5.7098	0
16/10/2023	R053 On 02-November-23			Bond Future	12.8967	12.8528	91.5666	91.8703	5,189
16/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	943.4000	1182.5600	0.9434	1.1826	0
16/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1544.0800	1479.5700	1.5441	1.4796	0
16/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	974.2100	1216.4000	0.9742	1.2164	0
16/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1505.2600	1443.7800	1.5053	1.4438	0
16/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1005.6100	1250.7800	1.0056	1.2508	0
16/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1467.1200	1408.6200	1.4671	1.4086	0
16/10/2023	R053 On 01-February-24			Bond Future	13.0245	12.9787	93.5854	93.8958	0
16/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2906.9800	3103.9700	2.9070	3.1040	0
16/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3618.4300	3504.9600	3.6184	3.5050	0
16/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2941.4400	3139.5400	2.9414	3.1395	0
16/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3584.3700	3472.0100	3.5844	3.4720	0
16/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2975.9000	3175.0800	2.9759	3.1751	0
16/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3550.4000	3439.1200	3.5504	3.4391	0
16/10/2023	R053 On 02-May-24			Bond Future	13.1537	13.1060	89.8162	90.1336	0
16/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3872.5900	4062.5300	3.8726	4.0625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4767.7300	4640.3000	4.7677	4.6403	0
16/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3906.5700	4097.3500	3.9066	4.0974	0
16/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4734.1900	4607.6000	4.7342	4.6076	0
16/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3940.9400	4132.5400	3.9409	4.1325	0
16/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4701.1400	4575.3700	4.7011	4.5754	0
16/10/2023	R053 On 01-August-24			Bond Future	13.2827	13.2330	91.8594	92.1839	0
16/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4609.9000	4798.8500	4.6099	4.7989	0
16/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5614.6900	5479.1400	5.6147	5.4791	0
16/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4643.2100	4832.8700	4.6432	4.8329	0
16/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5581.5400	5446.7000	5.5815	5.4467	0
16/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4676.6200	4866.9700	4.6766	4.8670	0
16/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5548.5900	5414.4400	5.5486	5.4144	0
16/10/2023	R053 On 07-November-24			Bond Future	13.4369	13.3849	88.1915	88.5236	0
16/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3786.4000	3945.7100	3.7864	3.9457	0
16/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8097.1100	7924.3900	8.0971	7.9244	0
16/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3813.4300	3973.4100	3.8134	3.9734	0
16/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8054.4900	7882.4400	8.0545	7.8824	0
16/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3840.5500	4001.2000	3.8406	4.0012	0
16/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8012.0500	7840.6700	8.0121	7.8407	0
16/10/2023	R186 On 02-November-23			Bond Future	9.3458	9.3259	107.0284	107.0821	55,238
16/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	115.3700	151.5600	0.1154	0.1516	1,715
16/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	646.9700	629.4700	0.6470	0.6295	0
16/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	394.4100	453.2000	0.3944	0.4532	0
16/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	301.8200	306.9200	0.3018	0.3069	0
16/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	410.6500	470.0600	0.4107	0.4701	0
16/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	291.0300	296.7500	0.2910	0.2968	0
16/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	427.2100	487.2100	0.4272	0.4872	0
16/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	280.5700	286.8800	0.2806	0.2869	0
16/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2859.4400	2915.0700	2.8594	2.9151	0
16/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	2.8100	4.7500	0.0028	0.0048	1,715
16/10/2023	R186 On 01-February-24			Bond Future	9.3842	9.3623	104.0783	104.1333	81,271
16/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1043.5800	1086.5900	1.0436	1.0866	0
16/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	753.2100	741.2000	0.7532	0.7412	0
16/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1058.2300	1101.4700	1.0582	1.1015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	742.8300	731.0500	0.7428	0.7311	0
16/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1072.9900	1116.4500	1.0730	1.1165	0
16/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	732.5700	721.0100	0.7326	0.7210	0
16/10/2023	R186 On 02-May-24			Bond Future	9.4140	9.3898	106.4096	106.4658	0
16/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	141.0700	151.2800	0.1411	0.1513	0
16/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3506.7600	3460.7800	3.5068	3.4608	0
16/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	143.3300	153.6700	0.1433	0.1537	0
16/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3484.9000	3439.0500	3.4849	3.4391	0
16/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	145.6300	156.0900	0.1456	0.1561	0
16/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3463.0800	3417.3500	3.4631	3.4174	0
16/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1561.6500	1604.2200	1.5617	1.6042	2,030
16/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	833.4100	819.7900	0.8334	0.8198	0
16/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2708.6800	2759.1600	2.7087	2.7592	0
16/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	457.8400	452.1300	0.4578	0.4521	2,030
16/10/2023	R186 On 01-August-24			Bond Future	9.4331	9.4060	103.5200	103.5774	0
16/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	523.8000	546.0100	0.5238	0.5460	0
16/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2133.2600	2098.1000	2.1333	2.0981	0
16/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	529.9600	552.3400	0.5300	0.5523	0
16/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2117.8400	2082.8500	2.1178	2.0829	0
16/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	535.8500	558.4000	0.5359	0.5584	0
16/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2102.1500	2067.3300	2.1022	2.0673	0
16/10/2023	R186 On 07-November-24			Bond Future	9.4857	9.4549	106.0070	106.0655	3,495
16/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	957.3500	986.9900	0.9574	0.9870	0
16/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1634.3000	1605.5000	1.6343	1.6055	0
16/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	966.4900	996.2800	0.9665	0.9963	0
16/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1624.3300	1595.6800	1.6243	1.5957	0
16/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	976.1000	1006.0400	0.9761	1.0060	0
16/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1614.8400	1586.3400	1.6148	1.5863	0
16/10/2023	R197 On 02-November-23			Bond Future	342.7110	342.6256	342.7110	342.6256	0
16/10/2023	R202 On 02-November-23			Bond Future	252.6319	252.5840	252.6319	252.5840	4,558
16/10/2023	R202 On 01-February-24			Bond Future	253.2923	253.2438	253.2923	253.2438	5,070
16/10/2023	R202 On 02-May-24			Bond Future	259.0260	258.9762	259.0260	258.9762	0
16/10/2023	R202 On 01-August-24			Bond Future	259.8867	259.8343	259.8867	259.8343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R202 On 07-November-24			Bond Future	266.1985	266.1441	266.1985	266.1441	0
16/10/2023	R209 On 02-November-23			Bond Future	12.4551	12.3960	61.9546	62.2173	17,722
16/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.9200	3.3700	0.0009	0.0034	0
16/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5281.7600	5021.4700	5.2818	5.0215	0
16/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	1.0100	3.6300	0.0010	0.0036	0
16/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5232.1800	4972.0600	5.2322	4.9721	0
16/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	1.1100	3.9100	0.0011	0.0039	0
16/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5182.6600	4922.7200	5.1827	4.9227	0
16/10/2023	R209 On 01-February-24			Bond Future	12.5744	12.5130	63.3204	63.5891	10,589
16/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1086.5800	1208.9400	1.0866	1.2089	0
16/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3114.7800	2968.5000	3.1148	2.9685	0
16/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1102.9900	1226.4200	1.1030	1.2264	0
16/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3085.5500	2940.3400	3.0856	2.9403	0
16/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1119.5500	1244.0400	1.1196	1.2440	0
16/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3056.5300	2912.3800	3.0565	2.9124	0
16/10/2023	R209 On 02-May-24			Bond Future	12.6949	12.6312	61.5853	61.8600	0
16/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	495.1500	551.6100	0.4952	0.5516	0
16/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7566.0200	7347.8400	7.5660	7.3478	0
16/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	501.8500	558.8700	0.5019	0.5589	0
16/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7522.7600	7305.1400	7.5228	7.3051	0
16/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	508.5100	566.0900	0.5085	0.5661	0
16/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7479.5200	7262.4600	7.4795	7.2625	0
16/10/2023	R209 On 01-August-24			Bond Future	12.8154	12.7492	62.9864	63.2672	0
16/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1343.4500	1442.9400	1.3435	1.4429	0
16/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5952.1600	5770.8500	5.9522	5.7709	0
16/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1355.3800	1455.4700	1.3554	1.4555	0
16/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5917.3200	5736.6100	5.9173	5.7366	0
16/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1367.3800	1468.0800	1.3674	1.4681	0
16/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5882.5900	5702.4900	5.8826	5.7025	0
16/10/2023	R209 On 07-November-24			Bond Future	12.9608	12.8919	61.3418	61.6292	101
16/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2021.4400	2144.1900	2.0214	2.1442	0
16/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5256.2500	5091.6100	5.2563	5.0916	0
16/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2037.5300	2160.8900	2.0375	2.1609	0
16/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5227.7100	5063.6800	5.2277	5.0637	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2053.9400	2177.9100	2.0539	2.1779	0
16/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5199.5400	5036.1200	5.1995	5.0361	0
16/10/2023	R210 On 02-November-23			Bond Future	225.8435	225.8037	225.8435	225.8037	246
16/10/2023	R210 On 01-February-24			Bond Future	230.8783	230.8380	230.8783	230.8380	501
16/10/2023	R210 On 02-May-24			Bond Future	232.8526	232.8111	232.8526	232.8111	0
16/10/2023	R210 On 01-August-24			Bond Future	238.2034	238.1608	238.2034	238.1608	0
16/10/2023	R210 On 07-November-24			Bond Future	240.6539	240.6099	240.6539	240.6099	0
16/10/2023	R213 On 02-November-23			Bond Future	11.3300	11.2909	80.1473	80.3117	15,385
16/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	82.4200	132.6700	0.0824	0.1327	731
16/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1742.1000	1627.9400	1.7421	1.6279	0
16/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	251.5500	345.2800	0.2516	0.3453	0
16/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1182.3200	1111.6400	1.1823	1.1116	0
16/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	265.3600	361.6100	0.2654	0.3616	0
16/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1153.5100	1085.3500	1.1535	1.0854	0
16/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	279.6800	378.4600	0.2797	0.3785	0
16/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1125.2400	1059.6100	1.1252	1.0596	0
16/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	939.2600	1097.0800	0.9393	1.0971	731
16/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	478.7100	472.1200	0.4787	0.4721	0
16/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5503.7700	5671.3600	5.5038	5.6714	0
16/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	5.4900	8.6700	0.0055	0.0087	731
16/10/2023	R213 On 01-February-24			Bond Future	11.4479	11.4069	81.9143	82.0824	25,612
16/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2420.9800	2547.5500	2.4210	2.5476	0
16/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1398.2300	1356.6900	1.3982	1.3567	0
16/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2445.5700	2572.6500	2.4456	2.5727	0
16/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1382.5900	1341.5600	1.3826	1.3416	0
16/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2470.2700	2597.8600	2.4703	2.5979	0
16/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1367.0900	1326.5700	1.3671	1.3266	0
16/10/2023	R213 On 02-May-24			Bond Future	11.5572	11.5142	80.1897	80.3615	0
16/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	695.1500	745.3800	0.6952	0.7454	0
16/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5999.4700	5877.8400	5.9995	5.8778	0
16/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	702.4800	753.0800	0.7025	0.7531	0
16/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5963.5700	5842.3100	5.9636	5.8423	0
16/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	710.0500	761.0300	0.7101	0.7610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5927.9300	5807.0500	5.9279	5.8071	0
16/10/2023	R213 On 01-August-24			Bond Future	11.6657	11.6205	82.0141	82.1898	0
16/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1493.4900	1567.2500	1.4935	1.5673	0
16/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4699.0200	4597.0900	4.6990	4.5971	0
16/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1505.6100	1579.7600	1.5056	1.5798	0
16/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4670.3700	4568.8300	4.6704	4.5688	0
16/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1517.5400	1592.0700	1.5175	1.5921	0
16/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4641.5600	4540.4000	4.6416	4.5404	0
16/10/2023	R213 On 07-November-24			Bond Future	11.8123	11.7645	80.4219	80.6016	0
16/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2024.3900	2108.2200	2.0244	2.1082	0
16/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4329.7300	4233.8500	4.3297	4.2339	0
16/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2040.1900	2124.4000	2.0402	2.1244	0
16/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4306.5700	4211.0700	4.3066	4.2111	0
16/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2055.7400	2140.3300	2.0557	2.1403	0
16/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4283.1900	4188.0700	4.2832	4.1881	0
16/10/2023	R214 On 02-November-23			Bond Future	12.8015	12.7474	57.7173	57.9581	19,507
16/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.1000	0.4800	0.0001	0.0005	0
16/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6541.3800	6300.9700	6.5414	6.3010	0
16/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.1100	0.5300	0.0001	0.0005	0
16/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6488.7400	6248.3700	6.4887	6.2484	0
16/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.1200	0.5800	0.0001	0.0006	0
16/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6436.1600	6195.8300	6.4362	6.1958	0
16/10/2023	R214 On 01-February-24			Bond Future	12.9277	12.8716	58.9898	59.2359	6,579
16/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	644.3600	726.8200	0.6444	0.7268	0
16/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4261.4400	4097.7400	4.2614	4.0977	0
16/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	656.1800	739.5900	0.6562	0.7396	0
16/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4225.0800	4062.3300	4.2251	4.0623	0
16/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	668.1300	752.5100	0.6681	0.7525	0
16/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4188.9000	4027.1200	4.1889	4.0271	0
16/10/2023	R214 On 02-May-24			Bond Future	13.0458	12.9877	57.0059	57.2575	0
16/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	455.6600	505.0000	0.4557	0.5050	0
16/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8006.2100	7803.9000	8.0062	7.8039	0
16/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	461.9800	511.8300	0.4620	0.5118	0
16/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7960.0900	7758.2900	7.9601	7.7583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	468.4700	518.8300	0.4685	0.5188	0
16/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7914.2000	7712.9100	7.9142	7.7129	0
16/10/2023	R214 On 01-August-24			Bond Future	13.1633	13.1030	58.3028	58.5601	0
16/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1430.9600	1526.3500	1.4310	1.5264	0
16/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5966.0100	5804.0800	5.9660	5.8041	0
16/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1443.6800	1539.6300	1.4437	1.5396	0
16/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5930.7300	5769.3600	5.9307	5.7694	0
16/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1456.2800	1552.8000	1.4563	1.5528	0
16/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5895.3900	5734.5900	5.8954	5.7346	0
16/10/2023	R214 On 07-November-24			Bond Future	13.3078	13.2451	56.3945	56.6578	0
16/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2239.5500	2358.1500	2.2396	2.3582	0
16/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5327.1800	5182.4600	5.3272	5.1825	0
16/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2256.4600	2375.6100	2.2565	2.3756	0
16/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5298.6200	5154.4500	5.2986	5.1545	0
16/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2273.6800	2393.3700	2.2737	2.3934	0
16/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5270.4100	5126.7800	5.2704	5.1268	0
16/10/2023	R248 On 02-November-23			Bond Future	12.8976	12.8486	70.9943	71.2578	62,730
16/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0500	0.2900	0.0001	0.0003	0
16/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8482.2500	8218.9500	8.4823	8.2190	0
16/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0600	0.3200	0.0001	0.0003	0
16/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8416.5700	8153.2900	8.4166	8.1533	0
16/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0700	0.3500	0.0001	0.0004	0
16/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8350.9800	8087.7200	8.3510	8.0877	0
16/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	1.5000	4.8200	0.0015	0.0048	207
16/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6365.8300	6105.6100	6.3658	6.1056	0
16/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	206.4700	312.0600	0.2065	0.3121	207
16/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2398.4500	2240.5000	2.3985	2.2405	0
16/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3679.0300	3953.9700	3.6790	3.9540	0
16/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	88.2800	99.6800	0.0883	0.0997	207
16/10/2023	R248 On 01-February-24			Bond Future	13.0295	12.9785	72.5595	72.8289	171,878
16/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	181.7900	214.5200	0.1818	0.2145	1,000
16/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9162.0300	8925.3600	9.1620	8.9254	0
16/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	653.2500	735.4200	0.6533	0.7354	0
16/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5637.3700	5450.1400	5.6374	5.4501	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	664.5400	747.6500	0.6645	0.7477	0
16/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5589.0900	5402.8000	5.5891	5.4028	0
16/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	675.9700	760.0400	0.6760	0.7600	0
16/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5541.0300	5355.7000	5.5410	5.3557	0
16/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	860.0300	958.3300	0.8600	0.9583	100
16/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4901.0800	4729.9800	4.9011	4.7300	0
16/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2650.4300	2832.2500	2.6504	2.8323	0
16/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2281.0100	2193.4300	2.2810	2.1934	1,100
16/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3485.0800	3688.9300	3.4851	3.6889	0
16/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1733.7400	1668.1900	1.7337	1.6682	1,000
16/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5327.7000	5562.4000	5.3277	5.5624	0
16/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1006.0200	971.3200	1.0060	0.9713	1,100
16/10/2023	R248 On 02-May-24			Bond Future	13.1531	13.1001	69.7353	70.0107	0
16/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	481.0200	530.6300	0.4810	0.5306	0
16/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10366.0900	10140.2900	10.3661	10.1403	0
16/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	488.0000	538.1400	0.4880	0.5381	0
16/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10307.4100	10082.1400	10.3074	10.0821	0
16/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	495.1600	545.8500	0.4952	0.5459	0
16/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10249.0100	10024.2900	10.2490	10.0243	0
16/10/2023	R248 On 01-August-24			Bond Future	13.2764	13.2213	71.3218	71.6035	13,000
16/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1803.2200	1911.4900	1.8032	1.9115	0
16/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7120.1700	6946.8000	7.1202	6.9468	0
16/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1818.8100	1927.7100	1.8188	1.9277	0
16/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7077.5800	6904.8400	7.0776	6.9048	0
16/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1834.4900	1944.0100	1.8345	1.9440	0
16/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7035.1600	6863.0400	7.0352	6.8630	0
16/10/2023	R248 On 07-November-24			Bond Future	13.4278	13.3702	68.5806	68.8687	0
16/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2891.5000	3027.1500	2.8915	3.0272	0
16/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6268.3400	6115.8300	6.2683	6.1158	0
16/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2912.5200	3048.7600	2.9125	3.0488	0
16/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6234.9300	6083.0100	6.2349	6.0830	0
16/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2933.6100	3070.4300	2.9336	3.0704	0
16/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6201.6700	6050.3300	6.2017	6.0503	0
16/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0