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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
17/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	2025 On 02-November-23			Bond Future	172.8373	172.8071	172.8373	172.8071	1,456
17/10/2023	2025 On 01-February-24			Bond Future	174.8976	174.8669	174.8976	174.8669	9,802
17/10/2023	2025 On 02-May-24			Bond Future	178.8568	178.8254	178.8568	178.8254	0
17/10/2023	2025 On 01-August-24			Bond Future	181.1304	181.0981	181.1304	181.0981	0
17/10/2023	2025 On 07-November-24			Bond Future	185.5309	185.4973	185.5309	185.4973	0
17/10/2023	2029 On 02-November-23			Bond Future	124.5656	124.7016	124.5656	124.7016	1,002
17/10/2023	2029 On 01-February-24			Bond Future	127.3425	127.4816	127.3425	127.4816	2,664
17/10/2023	2029 On 02-May-24			Bond Future	128.8600	129.0022	128.8600	129.0022	0
17/10/2023	2029 On 01-August-24			Bond Future	131.8212	131.9666	131.8212	131.9666	0
17/10/2023	2029 On 07-November-24			Bond Future	133.6237	133.7723	133.6237	133.7723	0
17/10/2023	2030 On 02-November-23			Bond Future	10.7695	10.7453	89.7866	89.8859	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
17/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
17/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5099.5400	5000.2600	5.0995	5.0003	0
17/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0300	0.0600	0.0000	0.0001	500
17/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3703.6600	3604.4100	3.7037	3.6044	0
17/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.7600	1.4100	0.0008	0.0014	800
17/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2930.7100	2832.0800	2.9307	2.8321	0
17/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	64.5200	83.9900	0.0645	0.0840	500
17/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1639.1700	1559.3600	1.6392	1.5594	0
17/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	307.2300	357.8900	0.3072	0.3579	500
17/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	923.4000	874.7800	0.9234	0.8748	0
17/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	667.6000	740.5000	0.6676	0.7405	0
17/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	542.6500	516.2700	0.5427	0.5163	0
17/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	691.7300	765.6700	0.6917	0.7657	0
17/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	525.8400	500.5000	0.5258	0.5005	0
17/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	716.2800	791.2300	0.7163	0.7912	0
17/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	509.4700	485.1400	0.5095	0.4851	0
17/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1607.1100	1701.5900	1.6071	1.7016	500
17/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	183.7800	178.9800	0.1838	0.1790	0
17/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2715.3300	2815.2800	2.7153	2.8153	0
17/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	57.1900	57.8600	0.0572	0.0579	500
17/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3241.2200	3341.5800	3.2412	3.3416	0
17/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	32.7200	33.8000	0.0327	0.0338	800
17/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5895.5900	5995.1600	5.8956	5.9952	0
17/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	1.6600	1.9500	0.0017	0.0020	500
17/10/2023	2030 On 01-February-24			Bond Future	10.8651	10.8395	87.7602	87.8617	54,756
17/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	310.4500	329.3500	0.3105	0.3294	400
17/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5650.8600	5568.1700	5.6509	5.5682	0
17/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	488.6800	515.2900	0.4887	0.5153	500
17/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4472.5800	4397.6000	4.4726	4.3976	0
17/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	516.3000	544.0000	0.5163	0.5440	1,360
17/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4332.3800	4258.4900	4.3324	4.2585	0
17/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	567.8900	597.5800	0.5679	0.5976	500
17/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4091.2000	4019.3000	4.0912	4.0193	0
17/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	623.8300	655.6000	0.6238	0.6556	400

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17/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3855.5400	3785.7200	3.8555	3.7857	0
17/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	702.5900	737.1500	0.7026	0.7372	200
17/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3561.0900	3494.0600	3.5611	3.4941	0
17/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	961.8100	1004.4000	0.9618	1.0044	500
17/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2875.2000	2816.2000	2.8752	2.8162	0
17/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2029.8200	2095.0900	2.0298	2.0951	0
17/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1495.7200	1459.4000	1.4957	1.4594	700
17/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2780.5500	2855.8300	2.7806	2.8558	0
17/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1034.7400	1008.4300	1.0347	1.0084	1,360
17/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2886.2900	2962.7100	2.8863	2.9627	0
17/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	985.6700	960.5000	0.9857	0.9605	0
17/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2913.0500	2989.7600	2.9131	2.9898	0
17/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	973.7900	948.9100	0.9738	0.9489	0
17/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2939.7600	3016.7500	2.9398	3.0168	0
17/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	961.8700	937.2700	0.9619	0.9373	0
17/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4026.8800	4112.9200	4.0269	4.1129	0
17/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	597.3000	581.7500	0.5973	0.5818	200
17/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4332.8100	4420.7200	4.3328	4.4207	0
17/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	526.3600	512.6800	0.5264	0.5127	500
17/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4363.7800	4451.8700	4.3638	4.4519	0
17/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	519.7600	506.2600	0.5198	0.5063	500
17/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5121.0400	5212.8200	5.1210	5.2128	0
17/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	381.6400	371.8300	0.3816	0.3718	400
17/10/2023	2030 On 02-May-24			Bond Future	10.9653	10.9383	89.7259	89.8297	0
17/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	650.9900	676.6600	0.6510	0.6767	1,000
17/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5854.3000	5776.1900	5.8543	5.7762	0
17/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	757.9200	786.6900	0.7579	0.7867	0
17/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5344.1100	5269.1000	5.3441	5.2691	0
17/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	765.4100	794.4000	0.7654	0.7944	0
17/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5310.6400	5235.8500	5.3106	5.2359	0
17/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	773.1700	802.3800	0.7732	0.8024	0
17/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5277.4600	5202.8900	5.2775	5.2029	0
17/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1065.5200	1102.4200	1.0655	1.1024	1,000
17/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4231.4500	4164.5700	4.2315	4.1646	0

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17/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1683.4300	1733.0500	1.6834	1.7331	500
17/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3023.8400	2969.6800	3.0238	2.9697	0
17/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2025.8400	2081.1700	2.0258	2.0812	1,080
17/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2586.8100	2538.3600	2.5868	2.5384	0
17/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2629.8500	2693.4600	2.6299	2.6935	500
17/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2037.5600	1997.3900	2.0376	1.9974	0
17/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4691.3800	4773.1300	4.6914	4.7731	0
17/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1041.5500	1019.5200	1.0416	1.0195	1,000
17/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5960.4900	6048.8300	5.9605	6.0488	0
17/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	725.4200	709.9800	0.7254	0.7100	1,080
17/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8307.2400	8402.9700	8.3072	8.4030	0
17/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	387.3100	379.2600	0.3873	0.3793	500
17/10/2023	2030 On 01-August-24			Bond Future	11.0681	11.0396	87.7614	87.8675	0
17/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1497.5600	1539.9200	1.4976	1.5399	0
17/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4136.8600	4073.1500	4.1369	4.0732	0
17/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1511.4700	1554.0700	1.5115	1.5541	0
17/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4112.2800	4048.8100	4.1123	4.0488	0
17/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1525.1600	1568.0100	1.5252	1.5680	0
17/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4087.4900	4024.2700	4.0875	4.0243	0
17/10/2023	2030 On 07-November-24			Bond Future	11.1927	11.1624	89.8695	89.9779	221
17/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2066.6400	2116.4100	2.0666	2.1164	0
17/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3701.0000	3642.3700	3.7010	3.6424	0
17/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2082.4800	2132.4800	2.0825	2.1325	0
17/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3680.3300	3621.9300	3.6803	3.6219	0
17/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2098.3900	2148.6100	2.0984	2.1486	0
17/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3659.7600	3601.5800	3.6598	3.6016	0
17/10/2023	2032 On 02-November-23			Bond Future	11.6942	11.6703	82.7275	82.8377	114,350
17/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
17/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6518.1100	6407.9100	6.5181	6.4079	0
17/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
17/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5355.9500	5245.7500	5.3560	5.2458	0
17/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
17/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5305.8700	5195.6700	5.3059	5.1957	0
17/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	500

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17/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4707.8800	4597.6900	4.7079	4.5977	0
17/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0800	0.1700	0.0001	0.0002	10,000
17/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4017.0200	3906.9100	4.0170	3.9069	0
17/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.6800	1.2800	0.0007	0.0013	0
17/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3285.3100	3175.7100	3.2853	3.1757	500
17/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	3.9000	6.3800	0.0039	0.0064	500
17/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2853.0600	2745.3400	2.8531	2.7453	0
17/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	24.9300	35.2100	0.0249	0.0352	0
17/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2250.2100	2150.2900	2.2502	2.1503	0
17/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	28.0300	39.2300	0.0280	0.0392	0
17/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2205.5700	2106.5700	2.2056	2.1066	0
17/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	31.4100	43.5700	0.0314	0.0436	0
17/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2161.2400	2063.2000	2.1612	2.0632	0
17/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	48.1400	64.6200	0.0481	0.0646	0
17/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1987.5000	1893.7800	1.9875	1.8938	500
17/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	266.4100	315.5500	0.2664	0.3156	0
17/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1168.2500	1107.1900	1.1683	1.1072	500
17/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	447.1800	511.7600	0.4472	0.5118	0
17/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	882.9900	837.3700	0.8830	0.8374	15,500
17/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	903.8100	991.0100	0.9038	0.9910	0
17/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	509.4100	486.4100	0.5094	0.4864	500
17/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1284.5300	1381.9300	1.2845	1.3819	0
17/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	342.7800	329.9800	0.3428	0.3300	0
17/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2650.0200	2760.2500	2.6500	2.7603	0
17/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	95.0100	95.0400	0.0950	0.0950	500
17/10/2023	2032 On 01-February-24			Bond Future	11.8152	11.7902	84.5512	84.6640	82,408
17/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	122.7100	132.1700	0.1227	0.1322	1,200
17/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8809.2400	8705.9600	8.8092	8.7060	0
17/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	346.3500	367.6700	0.3464	0.3677	500
17/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6116.3700	6024.9500	6.1164	6.0250	0
17/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	456.3800	482.5600	0.4564	0.4826	1,200
17/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5394.7300	5308.1700	5.3947	5.3082	0
17/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	471.0800	497.8800	0.4711	0.4979	200
17/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5312.2700	5226.3300	5.3123	5.2263	0

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17/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	764.1000	801.7600	0.7641	0.8018	500
17/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4117.1700	4042.0900	4.1172	4.0421	0
17/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1906.7900	1972.0000	1.9068	1.9720	0
17/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2201.0200	2153.4900	2.2010	2.1535	200
17/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2094.3000	2162.7200	2.0943	2.1627	0
17/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2027.6000	1983.2800	2.0276	1.9833	0
17/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2118.3700	2187.1800	2.1184	2.1872	0
17/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2006.7000	1962.7700	2.0067	1.9628	0
17/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2142.5800	2211.7800	2.1426	2.2118	0
17/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1985.9700	1942.4300	1.9860	1.9424	0
17/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3990.6600	4080.9600	3.9907	4.0810	0
17/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	981.4800	959.0400	0.9815	0.9590	200
17/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4379.2500	4472.4200	4.3793	4.4724	0
17/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	857.8600	838.2900	0.8579	0.8383	1,200
17/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4744.5000	4840.0300	4.7445	4.8400	0
17/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	757.4500	740.2400	0.7575	0.7402	500
17/10/2023	2032 On 02-May-24			Bond Future	11.9383	11.9121	82.2827	82.3979	0
17/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	565.3400	588.6000	0.5653	0.5886	1,000
17/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7904.3900	7812.4300	7.9044	7.8124	0
17/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	691.7300	718.8200	0.6917	0.7188	0
17/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7151.6300	7063.5000	7.1516	7.0635	0
17/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	699.3400	726.6600	0.6993	0.7267	0
17/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7110.7200	7022.8200	7.1107	7.0228	0
17/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	707.0200	734.5600	0.7070	0.7346	0
17/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7069.9300	6982.2500	7.0699	6.9823	0
17/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	730.6400	758.8600	0.7306	0.7589	500
17/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6948.3200	6861.3200	6.9483	6.8613	0
17/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	779.6200	809.2300	0.7796	0.8092	1,550
17/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6707.7800	6622.1700	6.7078	6.6222	0
17/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	972.2800	1007.0700	0.9723	1.0071	1,000
17/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5896.8000	5816.3700	5.8968	5.8164	0
17/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1224.4300	1265.3800	1.2244	1.2654	500
17/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5066.7600	4992.4900	5.0668	4.9925	0
17/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1585.7500	1634.3700	1.5858	1.6344	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
17/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4225.8200	4159.2200	4.2258	4.1592	0
17/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5402.5600	5492.8900	5.4026	5.4929	0
17/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1315.0400	1290.1500	1.3150	1.2902	1,000
17/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6287.0300	6382.1400	6.2870	6.3821	0
17/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1060.2200	1040.1100	1.0602	1.0401	500
17/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6837.8700	6935.4700	6.8379	6.9355	0
17/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	930.1200	912.5000	0.9301	0.9125	1,550
17/10/2023	2032 On 01-August-24			Bond Future	12.0625	12.0350	84.1546	84.2724	0
17/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1460.8200	1502.7300	1.4608	1.5027	0
17/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5590.5900	5514.7200	5.5906	5.5147	0
17/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1473.2300	1515.3800	1.4732	1.5154	0
17/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5557.2900	5481.6600	5.5573	5.4817	0
17/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1485.7100	1528.1100	1.4857	1.5281	0
17/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5524.0900	5448.7100	5.5241	5.4487	0
17/10/2023	2032 On 07-November-24			Bond Future	12.2180	12.1891	82.0084	82.1288	243
17/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1929.6000	1978.0900	1.9296	1.9781	0
17/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5125.3500	5053.5100	5.1254	5.0535	0
17/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1943.5000	1992.2300	1.9435	1.9922	0
17/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5095.4600	5023.8600	5.0955	5.0239	0
17/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1957.7800	2006.7500	1.9578	2.0068	0
17/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5065.9900	4994.6300	5.0660	4.9946	0
17/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2209.1600	2261.9800	2.2092	2.2620	1,615
17/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4664.5000	4596.9900	4.6645	4.5970	0
17/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6354.0100	6444.1800	6.3540	6.4442	0
17/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1771.0200	1740.8600	1.7710	1.7409	1,615
17/10/2023	2033 On 02-November-23			Bond Future	116.8788	116.7117	116.8788	116.7117	1,011
17/10/2023	2033 On 01-February-24			Bond Future	119.4842	119.3136	119.4842	119.3136	7,064
17/10/2023	2033 On 02-May-24			Bond Future	120.7285	120.5538	120.7285	120.5538	0
17/10/2023	2033 On 01-August-24			Bond Future	123.5029	123.3242	123.5029	123.3242	0
17/10/2023	2033 On 07-November-24			Bond Future	125.0053	124.8218	125.0053	124.8218	0
17/10/2023	2037 On 02-November-23			Bond Future	12.7068	12.7082	75.6344	75.6269	33,917
17/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.6200	0.8800	0.0006	0.0009	0
17/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6193.5000	6201.2700	6.1935	6.2013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.6900	0.9600	0.0007	0.0010	0
17/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6136.8000	6144.5800	6.1368	6.1446	0
17/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.7600	1.0500	0.0008	0.0011	0
17/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6080.1600	6087.9600	6.0802	6.0880	0
17/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	32.5500	37.8300	0.0326	0.0378	731
17/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3619.9400	3632.7300	3.6199	3.6327	0
17/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	455.2300	476.3500	0.4552	0.4764	731
17/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1405.9200	1434.5500	1.4059	1.4346	0
17/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5630.8500	5625.5200	5.6309	5.6255	0
17/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	7.9000	10.0800	0.0079	0.0101	731
17/10/2023	2037 On 01-February-24			Bond Future	12.8415	12.8430	73.0456	73.0380	123,739
17/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	776.2300	782.2500	0.7762	0.7823	2,500
17/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4640.7500	4654.3900	4.6408	4.6544	0
17/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1117.8700	1124.5400	1.1179	1.1245	0
17/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3820.4500	3834.7400	3.8205	3.8347	0
17/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1135.3300	1142.0100	1.1353	1.1420	0
17/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3785.7100	3800.0100	3.7857	3.8000	0
17/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1152.9500	1159.6600	1.1530	1.1597	0
17/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3751.1800	3765.5100	3.7512	3.7655	0
17/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2531.0200	2537.5800	2.5310	2.5376	0
17/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2094.7200	2108.9000	2.0947	2.1089	2,500
17/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5836.2600	5838.4700	5.8363	5.8385	0
17/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	730.3200	740.1500	0.7303	0.7402	2,500
17/10/2023	2037 On 02-May-24			Bond Future	12.9788	12.9804	74.6817	74.6739	0
17/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	558.9200	562.0500	0.5589	0.5621	0
17/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8703.5500	8714.5100	8.7036	8.7145	0
17/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	566.4700	569.6300	0.5665	0.5696	0
17/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8654.3500	8665.3400	8.6544	8.6653	0
17/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	574.1100	577.2800	0.5741	0.5773	0
17/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8605.2900	8616.2900	8.6053	8.6163	0
17/10/2023	2037 On 01-August-24			Bond Future	13.1207	13.1224	72.1244	72.1164	0
17/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1576.5500	1579.3600	1.5766	1.5794	0
17/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6751.5800	6762.4500	6.7516	6.7625	0
17/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1590.2300	1593.0300	1.5902	1.5930	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6712.4900	6723.3500	6.7125	6.7234	0
17/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1603.9900	1606.7900	1.6040	1.6068	1,383
17/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6673.5300	6684.3900	6.6735	6.6844	0
17/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3788.4000	3790.4200	3.7884	3.7904	0
17/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3553.8700	3563.9500	3.5539	3.5640	1,383
17/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5631.3100	5632.2100	5.6313	5.6322	0
17/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2405.3400	2414.3000	2.4053	2.4143	1,383
17/10/2023	2037 On 07-November-24			Bond Future	13.2801	13.2819	73.8558	73.8473	469
17/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2423.0400	2424.4900	2.4230	2.4245	0
17/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5860.5300	5870.4500	5.8605	5.8705	0
17/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2441.7800	2443.2300	2.4418	2.4432	0
17/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5829.2200	5839.1400	5.8292	5.8391	0
17/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2460.6200	2462.0500	2.4606	2.4621	0
17/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5798.0500	5807.9500	5.7981	5.8080	0
17/10/2023	2038 On 02-November-23			Bond Future	125.6315	126.1104	125.6315	126.1104	1,946
17/10/2023	2038 On 01-February-24			Bond Future	126.4153	126.9052	126.4153	126.9052	2,741
17/10/2023	2038 On 02-May-24			Bond Future	129.2770	129.7778	129.2770	129.7778	0
17/10/2023	2038 On 01-August-24			Bond Future	130.1816	130.6937	130.1816	130.6937	0
17/10/2023	2038 On 07-November-24			Bond Future	133.3433	133.8677	133.3433	133.8677	0
17/10/2023	2040 On 02-November-23			Bond Future	12.9371	12.9286	75.9314	75.9767	20,105
17/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0300	0.0600	0.0000	0.0001	875
17/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8259.7900	8214.5200	8.2598	8.2145	0
17/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0800	0.1400	0.0001	0.0001	0
17/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7762.7500	7717.5100	7.7628	7.7175	0
17/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0900	0.1500	0.0001	0.0002	0
17/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7700.9500	7655.7100	7.7010	7.6557	0
17/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.1000	0.1700	0.0001	0.0002	0
17/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7639.2300	7594.0000	7.6392	7.5940	0
17/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.7700	1.1800	0.0008	0.0012	128
17/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6420.3100	6375.4200	6.4203	6.3754	0
17/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	10.8900	14.2900	0.0109	0.0143	225
17/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4653.7900	4611.8900	4.6538	4.6119	0
17/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	252.8600	282.1900	0.2529	0.2822	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2068.9800	2053.0100	2.0690	2.0530	0
17/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	997.3700	1049.6700	0.9974	1.0497	0
17/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	824.0800	831.0800	0.8241	0.8311	875
17/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1408.0400	1463.9500	1.4080	1.4640	0
17/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	555.5200	566.1300	0.5555	0.5661	1,100
17/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3644.7500	3697.1400	3.6448	3.6971	0
17/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	75.6300	82.7200	0.0756	0.0827	128
17/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4843.8200	4892.7300	4.8438	4.8927	0
17/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	24.4900	28.1000	0.0245	0.0281	1,100
17/10/2023	2040 On 01-February-24			Bond Future	13.0740	13.0651	73.0988	73.1452	137,427
17/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	826.4400	846.7700	0.8264	0.8468	0
17/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4854.0500	4828.0300	4.8541	4.8280	0
17/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	841.2000	861.7500	0.8412	0.8618	0
17/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4812.3800	4786.5800	4.8124	4.7866	0
17/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	856.0100	876.7700	0.8560	0.8768	0
17/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4770.8200	4745.2300	4.7708	4.7452	0
17/10/2023	2040 On 02-May-24			Bond Future	13.2131	13.2038	74.7361	74.7835	0
17/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	534.2100	545.4100	0.5342	0.5454	0
17/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9553.1800	9517.0000	9.5532	9.5170	0
17/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	541.6800	552.9800	0.5417	0.5530	0
17/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9499.4600	9463.3800	9.4995	9.4634	0
17/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	549.2300	560.6400	0.5492	0.5606	0
17/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9445.9000	9409.9300	9.4459	9.4099	0
17/10/2023	2040 On 01-August-24			Bond Future	13.3567	13.3470	71.9297	71.9781	0
17/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1679.0000	1699.4000	1.6790	1.6994	0
17/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7176.1700	7148.1700	7.1762	7.1482	0
17/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1693.5100	1714.0200	1.6935	1.7140	0
17/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7134.5500	7106.6600	7.1346	7.1067	0
17/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1708.1000	1728.7200	1.7081	1.7287	0
17/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7093.0800	7065.3000	7.0931	7.0653	0
17/10/2023	2040 On 07-November-24			Bond Future	13.5170	13.5070	73.6561	73.7054	954
17/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2729.3000	2754.2400	2.7293	2.7542	0
17/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6176.8300	6152.4400	6.1768	6.1524	0
17/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2749.6900	2774.7400	2.7497	2.7747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6144.4100	6120.1300	6.1444	6.1201	0
17/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2769.8700	2795.0200	2.7699	2.7950	0
17/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6111.8400	6087.6600	6.1118	6.0877	0
17/10/2023	2044 On 02-November-23			Bond Future	13.0164	12.9826	72.0985	72.2764	35,281
17/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0200	0.0500	0.0000	0.0001	0
17/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8482.7400	8304.8900	8.4827	8.3049	0
17/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0200	0.0600	0.0000	0.0001	0
17/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8419.1500	8241.3100	8.4192	8.2413	0
17/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0300	0.0600	0.0000	0.0001	0
17/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8355.6600	8177.8100	8.3557	8.1778	0
17/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	2.2500	3.9400	0.0023	0.0039	5,860
17/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5705.7900	5529.6000	5.7058	5.5296	0
17/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	329.6900	400.8500	0.3297	0.4009	0
17/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1752.6800	1645.9600	1.7527	1.6460	5,860
17/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	836.6600	953.8300	0.8367	0.9538	0
17/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	923.0600	862.3500	0.9231	0.8624	6,375
17/10/2023	2044 On 01-February-24			Bond Future	13.1498	13.1146	69.3066	69.4885	91,788
17/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	648.0300	695.4300	0.6480	0.6954	0
17/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5449.5300	5315.0400	5.4495	5.3150	0
17/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	660.5300	708.5700	0.6605	0.7086	0
17/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5404.3200	5270.4700	5.4043	5.2705	0
17/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	673.2000	721.8700	0.6732	0.7219	0
17/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5359.3600	5226.1400	5.3594	5.2261	0
17/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2697.2300	2809.8000	2.6972	2.8098	0
17/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2183.6300	2114.3100	2.1836	2.1143	5,000
17/10/2023	2044 On 02-May-24			Bond Future	13.2847	13.2481	70.8590	71.0449	0
17/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	509.9000	540.5100	0.5099	0.5405	0
17/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9723.8000	9568.4900	9.7238	9.5685	0
17/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	517.2100	548.1500	0.5172	0.5482	0
17/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9668.5900	9513.6100	9.6686	9.5136	0
17/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	524.5900	555.8800	0.5246	0.5559	0
17/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9613.5300	9458.9000	9.6135	9.4589	0
17/10/2023	2044 On 01-August-24			Bond Future	13.4240	13.3859	68.0896	68.2797	0
17/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1522.3300	1582.5500	1.5223	1.5826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7644.7100	7514.8200	7.6447	7.5148	0
17/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1536.2000	1596.8100	1.5362	1.5968	0
17/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7601.1100	7471.6100	7.6011	7.4716	0
17/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1549.9600	1610.9500	1.5500	1.6110	0
17/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7557.4600	7428.3400	7.5575	7.4283	0
17/10/2023	2044 On 07-November-24			Bond Future	13.5789	13.5391	69.7236	69.9181	0
17/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2737.7100	2821.6500	2.7377	2.8217	0
17/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6194.2400	6083.7600	6.1942	6.0838	0
17/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2758.0100	2842.3400	2.7580	2.8423	0
17/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6161.4700	6051.3800	6.1615	6.0514	0
17/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2778.3800	2863.1000	2.7784	2.8631	0
17/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6128.8400	6019.1400	6.1288	6.0191	0
17/10/2023	2046 On 02-November-23			Bond Future	107.0570	107.3642	107.0570	107.3642	10,546
17/10/2023	2046 On 01-February-24			Bond Future	109.4436	109.7577	109.4436	109.7577	10,593
17/10/2023	2046 On 02-May-24			Bond Future	109.7758	110.0971	109.7758	110.0971	0
17/10/2023	2046 On 01-August-24			Bond Future	112.2984	112.6269	112.2984	112.6269	0
17/10/2023	2046 On 07-November-24			Bond Future	112.8256	113.1618	112.8256	113.1618	0
17/10/2023	2050 On 02-November-23			Bond Future	108.2461	108.5880	108.2461	108.5880	9,770
17/10/2023	2050 On 01-February-24			Bond Future	108.4118	108.7615	108.4118	108.7615	9,695
17/10/2023	2050 On 02-May-24			Bond Future	110.8660	111.2234	110.8660	111.2234	0
17/10/2023	2050 On 01-August-24			Bond Future	111.1109	111.4766	111.1109	111.4766	0
17/10/2023	2050 On 07-November-24			Bond Future	113.8094	114.1836	113.8094	114.1836	0
17/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	AL37 On 02-November-23			Index Future	896.7700	897.5910	896.7700	897.5910	0
17/10/2023	AL37 On 01-February-24			Index Future	916.5370	917.3770	916.5370	917.3770	0
17/10/2023	AL37 On 02-May-24			Index Future	937.0700	937.9290	937.0700	937.9290	0
17/10/2023	AL37 On 01-August-24			Index Future	958.3960	959.2730	958.3960	959.2730	0
17/10/2023	AL37 On 07-November-24			Index Future	981.4750	982.3710	981.4750	982.3710	0
17/10/2023	AL7T On 02-November-23			Index Future	1004.4600	1005.0970	1004.4600	1,005.0970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	AL7T On 01-February-24			Index Future	1026.6010	1027.2540	1026.6010	1,027.2540	0
17/10/2023	AL7T On 02-May-24			Index Future	1049.6000	1050.2670	1049.6000	1,050.2670	0
17/10/2023	AL7T On 01-August-24			Index Future	1073.4870	1074.1680	1073.4870	1,074.1680	0
17/10/2023	AL7T On 07-November-24			Index Future	1099.3370	1100.0310	1099.3370	1,100.0310	0
17/10/2023	ALBI On 02-November-23			Index Future	879.4010	880.1370	879.4010	880.1370	107
17/10/2023	ALBI On 01-February-24			Index Future	898.7850	899.5390	898.7850	899.5390	17
17/10/2023	ALBI On 02-May-24			Index Future	918.9200	919.6910	918.9200	919.6910	0
17/10/2023	ALBI On 01-August-24			Index Future	939.8330	940.6200	939.8330	940.6200	0
17/10/2023	ALBI On 07-November-24			Index Future	962.4650	963.2680	962.4650	963.2680	0
17/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	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
17/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	ES33 On 02-November-23			Bond Future	13.1634	13.1653	70.2932	70.2853	0
17/10/2023	ES33 On 01-February-24			Bond Future	13.3336	13.3355	71.8602	71.8522	0
17/10/2023	ES33 On 02-May-24			Bond Future	13.5037	13.5058	69.6874	69.6791	0
17/10/2023	ES33 On 01-August-24			Bond Future	13.6760	13.6782	71.2885	71.2800	0
17/10/2023	ES33 On 07-November-24			Bond Future	13.8882	13.8905	69.2135	69.2046	0
17/10/2023	ES42 On 02-November-23			Bond Future	13.6607	13.6574	65.8079	65.8237	0
17/10/2023	ES42 On 01-February-24			Bond Future	13.8168	13.8133	67.2749	67.2911	0
17/10/2023	ES42 On 02-May-24			Bond Future	13.9787	13.9751	64.5352	64.5517	0
17/10/2023	ES42 On 01-August-24			Bond Future	14.1391	14.1353	66.0177	66.0345	0
17/10/2023	ES42 On 07-November-24			Bond Future	14.3320	14.3281	63.3501	63.3672	0
17/10/2023	GOVI On 02-November-23			GOVI	866.6950	867.4530	866.6950	867.4530	417
17/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	191050.0000	183470.0000	19.1050	18.3470	0
17/10/2023	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
17/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	191150.0000	183570.0000	19.1150	18.3570	0
17/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	191250.0000	183670.0000	19.1250	18.3670	0
17/10/2023	GOVI On 01-February-24			GOVI	885.7990	886.5750	885.7990	886.5750	398
17/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	58190.0000	65950.0000	5.8190	6.5950	0
17/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	58090.0000	65850.0000	5.8090	6.5850	0
17/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	57990.0000	65750.0000	5.7990	6.5750	0
17/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-May-24			GOVI	905.6440	906.4360	905.6440	906.4360	0
17/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	453260.0000	445340.0000	45.3260	44.5340	0
17/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	453360.0000	445440.0000	45.3360	44.5440	0
17/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	453460.0000	445540.0000	45.3460	44.5540	0
17/10/2023	GOVI On 01-August-24			GOVI	926.2540	927.0640	926.2540	927.0640	0
17/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	171160.0000	163060.0000	17.1160	16.3060	0
17/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	171260.0000	163160.0000	17.1260	16.3160	0
17/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	171360.0000	163260.0000	17.1360	16.3260	0
17/10/2023	GOVI On 07-November-24			GOVI	948.5590	949.3860	948.5590	949.3860	0
17/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	6060.0000	0.0000	0.6060	0
17/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	2210.0000	0.0000	0.2210	0.0000	0
17/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	5960.0000	0.0000	0.5960	0
17/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	2310.0000	0.0000	0.2310	0.0000	0
17/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	5860.0000	0.0000	0.5860	0
17/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	2410.0000	0.0000	0.2410	0.0000	0
17/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/10/2023	IGOV On 02-November-23			Index Future	326.8140	327.2290	326.8140	327.2290	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	IGOV On 01-February-24			Index Future	334.0980	334.5230	334.0980	334.5230	0
17/10/2023	IGOV On 02-May-24			Index Future	341.6620	342.0970	341.6620	342.0970	0
17/10/2023	IGOV On 01-August-24			Index Future	349.5150	349.9590	349.5150	349.9590	0
17/10/2023	IGOV On 07-November-24			Index Future	358.0130	358.4670	358.0130	358.4670	0
17/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
17/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5100	8.5100	91.4900	91.4900	0
17/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5200	8.5200	91.4800	91.4800	0
17/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5600	8.5500	91.4400	91.4500	0
17/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5600	8.5500	91.4400	91.4500	0
17/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4900	8.4800	91.5100	91.5200	0
17/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4100	8.3800	91.5900	91.6200	0
17/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3000	8.2600	91.7000	91.7400	0
17/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2500	8.1900	91.7500	91.8100	0
17/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1500	8.1000	91.8500	91.9000	0
17/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1700	8.1300	91.8300	91.8700	0
17/10/2023	R035 On 02-November-23			Bond Future	12.3825	12.3840	80.5868	80.5790	114,761
17/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
17/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9719.1300	9726.9500	9.7191	9.7270	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.2100	0.3100	0.0002	0.0003	400
17/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6799.0200	6806.9400	6.7990	6.8069	0
17/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	3.1100	4.0300	0.0031	0.0040	0
17/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5169.3400	5178.0800	5.1693	5.1781	0
17/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	3.3800	4.3600	0.0034	0.0044	0
17/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5114.1000	5122.9000	5.1141	5.1229	0
17/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	3.6700	4.7300	0.0037	0.0047	0
17/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5058.9200	5067.8000	5.0589	5.0678	0
17/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	31.1400	36.2300	0.0311	0.0362	6,500
17/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3608.0500	3620.9600	3.6081	3.6210	0
17/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	40.9900	47.1100	0.0410	0.0471	731
17/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3402.0000	3415.9400	3.4020	3.4159	0
17/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	526.3400	547.8400	0.5263	0.5478	731
17/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1254.6200	1283.9400	1.2546	1.2839	0
17/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2497.1100	2506.7300	2.4971	2.5067	0
17/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	172.4200	189.8600	0.1724	0.1899	400
17/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5814.3300	5808.2500	5.8143	5.8083	0
17/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	5.9000	7.6400	0.0059	0.0076	731
17/10/2023	R035 On 01-February-24			Bond Future	12.5212	12.5227	82.3634	82.3555	57,307
17/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	71.1900	72.8200	0.0712	0.0728	400
17/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10393.6400	10403.1300	10.3936	10.4031	0
17/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	225.5500	228.9400	0.2256	0.2289	400
17/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7657.7000	7668.9500	7.6577	7.6690	0
17/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1452.6400	1459.3700	1.4526	1.4594	0
17/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3176.4400	3191.0300	3.1764	3.1910	0
17/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1473.1700	1479.9100	1.4732	1.4799	0
17/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3145.6800	3160.2800	3.1457	3.1603	0
17/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1494.0400	1500.7900	1.4940	1.5008	0
17/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3115.3200	3129.9300	3.1153	3.1299	0
17/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5311.0300	5313.6500	5.3110	5.3137	0
17/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	830.3900	840.8700	0.8304	0.8409	400
17/10/2023	R035 On 02-May-24			Bond Future	12.6515	12.6531	79.6954	79.6873	0
17/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	618.9700	622.1800	0.6190	0.6222	0
17/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8235.9600	8247.2700	8.2360	8.2473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	627.1300	630.3500	0.6271	0.6304	0
17/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8188.5500	8199.8700	8.1886	8.1999	0
17/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	635.3700	638.6100	0.6354	0.6386	0
17/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8141.2800	8152.6200	8.1413	8.1526	0
17/10/2023	R035 On 01-August-24			Bond Future	12.7819	12.7837	81.5086	81.5002	0
17/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1569.6700	1572.3000	1.5697	1.5723	0
17/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6528.1500	6539.1100	6.5282	6.5391	0
17/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1583.4900	1586.1100	1.5835	1.5861	0
17/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6489.8100	6500.7600	6.4898	6.5008	0
17/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1597.3900	1600.0100	1.5974	1.6000	0
17/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6451.5900	6462.5400	6.4516	6.4625	0
17/10/2023	R035 On 07-November-24			Bond Future	12.9463	12.9482	78.9491	78.9403	0
17/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2165.6200	2166.8800	2.1656	2.1669	0
17/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5920.0900	5930.1000	5.9201	5.9301	0
17/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2183.6800	2184.9200	2.1837	2.1849	0
17/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5888.1900	5898.1800	5.8882	5.8982	0
17/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2201.5100	2202.7500	2.2015	2.2028	0
17/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5856.1000	5866.0900	5.8561	5.8661	0
17/10/2023	R053 On 02-November-23			Bond Future	12.9205	12.8967	91.4032	91.5666	5,189
17/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	839.8200	943.4000	0.8398	0.9434	0
17/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1603.9100	1544.0800	1.6039	1.5441	0
17/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	868.9300	974.2100	0.8689	0.9742	0
17/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1563.3900	1505.2600	1.5634	1.5053	0
17/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	898.6400	1005.6100	0.8986	1.0056	0
17/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1523.5600	1467.1200	1.5236	1.4671	0
17/10/2023	R053 On 01-February-24			Bond Future	13.0493	13.0245	93.4182	93.5854	0
17/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2812.0500	2906.9800	2.8121	2.9070	0
17/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3690.6400	3618.4300	3.6906	3.6184	0
17/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2845.9200	2941.4400	2.8459	2.9414	0
17/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3655.9900	3584.3700	3.6560	3.5844	0
17/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2879.7800	2975.9000	2.8798	2.9759	0
17/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3621.4200	3550.4000	3.6214	3.5504	0
17/10/2023	R053 On 02-May-24			Bond Future	13.1795	13.1537	89.6454	89.8162	0
17/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3778.5300	3872.5900	3.7785	3.8726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4844.5100	4767.7300	4.8445	4.7677	0
17/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3812.0700	3906.5700	3.8121	3.9066	0
17/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4810.5300	4734.1900	4.8105	4.7342	0
17/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3845.9900	3940.9400	3.8460	3.9409	0
17/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4777.0300	4701.1400	4.7770	4.7011	0
17/10/2023	R053 On 01-August-24			Bond Future	13.3096	13.2827	91.6847	91.8594	0
17/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4514.9500	4609.9000	4.5150	4.6099	0
17/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5694.4200	5614.6900	5.6944	5.6147	0
17/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4547.8900	4643.2100	4.5479	4.6432	0
17/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5660.9000	5581.5400	5.6609	5.5815	0
17/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4580.9200	4676.6200	4.5809	4.6766	0
17/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5627.5700	5548.5900	5.6276	5.5486	0
17/10/2023	R053 On 07-November-24			Bond Future	13.4650	13.4369	88.0129	88.1915	0
17/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3706.3800	3786.4000	3.7064	3.7864	0
17/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8195.6800	8097.1100	8.1957	8.0971	0
17/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3733.0500	3813.4300	3.7331	3.8134	0
17/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8152.7000	8054.4900	8.1527	8.0545	0
17/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3759.8200	3840.5500	3.7598	3.8406	0
17/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8109.9100	8012.0500	8.1099	8.0121	0
17/10/2023	R186 On 02-November-23			Bond Future	9.3757	9.3458	106.9474	107.0284	55,238
17/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	89.7000	115.3700	0.0897	0.1154	1,715
17/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	702.3700	646.9700	0.7024	0.6470	0
17/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	341.4700	394.4100	0.3415	0.3944	0
17/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	329.9500	301.8200	0.3300	0.3018	0
17/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	356.6900	410.6500	0.3567	0.4107	0
17/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	318.1400	291.0300	0.3181	0.2910	0
17/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	372.2500	427.2100	0.3723	0.4272	0
17/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	306.6800	280.5700	0.3067	0.2806	0
17/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2778.2500	2859.4400	2.7783	2.8594	0
17/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	2.6900	2.8100	0.0027	0.0028	1,715
17/10/2023	R186 On 01-February-24			Bond Future	9.4173	9.3842	103.9953	104.0783	73,564
17/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	993.9400	1043.5800	0.9939	1.0436	0
17/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	786.5500	753.2100	0.7866	0.7532	0
17/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1008.2300	1058.2300	1.0082	1.0582	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	775.8100	742.8300	0.7758	0.7428	0
17/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1022.6200	1072.9900	1.0226	1.0730	0
17/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	765.1800	732.5700	0.7652	0.7326	0
17/10/2023	R186 On 02-May-24			Bond Future	9.4507	9.4140	106.3248	106.4096	0
17/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	130.7500	141.0700	0.1308	0.1411	0
17/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3581.2300	3506.7600	3.5812	3.5068	0
17/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	132.8800	143.3300	0.1329	0.1433	0
17/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3559.2400	3484.9000	3.5592	3.4849	0
17/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	135.0400	145.6300	0.1350	0.1456	0
17/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3537.2800	3463.0800	3.5373	3.4631	0
17/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1508.0600	1561.6500	1.5081	1.5617	2,030
17/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	864.6100	833.4100	0.8646	0.8334	0
17/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2641.7600	2708.6800	2.6418	2.7087	0
17/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	475.7100	457.8400	0.4757	0.4578	2,030
17/10/2023	R186 On 01-August-24			Bond Future	9.4741	9.4331	103.4334	103.5200	0
17/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	497.1100	523.8000	0.4971	0.5238	0
17/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2193.2300	2133.2600	2.1932	2.1333	0
17/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	503.0400	529.9600	0.5030	0.5300	0
17/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2177.5800	2117.8400	2.1776	2.1178	0
17/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	508.7200	535.8500	0.5087	0.5359	0
17/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2161.6800	2102.1500	2.1617	2.1022	0
17/10/2023	R186 On 07-November-24			Bond Future	9.5324	9.4857	105.9186	106.0070	3,495
17/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	918.9800	957.3500	0.9190	0.9574	0
17/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1684.3500	1634.3000	1.6844	1.6343	0
17/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	927.9000	966.4900	0.9279	0.9665	0
17/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1674.1600	1624.3300	1.6742	1.6243	0
17/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	937.2900	976.1000	0.9373	0.9761	0
17/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1664.4500	1614.8400	1.6645	1.6148	0
17/10/2023	R197 On 02-November-23			Bond Future	342.7495	342.7110	342.7495	342.7110	0
17/10/2023	R202 On 02-November-23			Bond Future	252.6798	252.6319	252.6798	252.6319	4,558
17/10/2023	R202 On 01-February-24			Bond Future	253.3410	253.2923	253.3410	253.2923	5,070
17/10/2023	R202 On 02-May-24			Bond Future	259.0759	259.0260	259.0759	259.0260	0
17/10/2023	R202 On 01-August-24			Bond Future	259.9379	259.8867	259.9379	259.8867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R202 On 07-November-24			Bond Future	266.2519	266.1985	266.2519	266.1985	0
17/10/2023	R209 On 02-November-23			Bond Future	12.4538	12.4551	61.9605	61.9546	17,722
17/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.6600	0.9200	0.0007	0.0009	0
17/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5275.6000	5281.7600	5.2756	5.2818	0
17/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.7300	1.0100	0.0007	0.0010	0
17/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5226.0000	5232.1800	5.2260	5.2322	0
17/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.8000	1.1100	0.0008	0.0011	0
17/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5176.4500	5182.6600	5.1765	5.1827	0
17/10/2023	R209 On 01-February-24			Bond Future	12.5731	12.5744	63.3264	63.3204	10,589
17/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1080.4500	1086.5800	1.0805	1.0866	0
17/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3102.7100	3114.7800	3.1027	3.1148	0
17/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1096.8500	1102.9900	1.0969	1.1030	0
17/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3073.4700	3085.5500	3.0735	3.0856	0
17/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1113.3900	1119.5500	1.1134	1.1196	0
17/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3044.4300	3056.5300	3.0444	3.0565	0
17/10/2023	R209 On 02-May-24			Bond Future	12.6935	12.6949	61.5915	61.5853	0
17/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	492.3000	495.1500	0.4923	0.4952	0
17/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7557.0200	7566.0200	7.5570	7.5660	0
17/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	498.9800	501.8500	0.4990	0.5019	0
17/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7513.7400	7522.7600	7.5137	7.5228	0
17/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	505.6300	508.5100	0.5056	0.5085	0
17/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7470.4900	7479.5200	7.4705	7.4795	0
17/10/2023	R209 On 01-August-24			Bond Future	12.8139	12.8154	62.9927	62.9864	0
17/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1340.7900	1343.4500	1.3408	1.3435	0
17/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5943.2400	5952.1600	5.9432	5.9522	0
17/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1352.7200	1355.3800	1.3527	1.3554	0
17/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5908.4000	5917.3200	5.9084	5.9173	0
17/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1364.7200	1367.3800	1.3647	1.3674	0
17/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5873.6700	5882.5900	5.8737	5.8826	0
17/10/2023	R209 On 07-November-24			Bond Future	12.9592	12.9608	61.3485	61.3418	101
17/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2019.8800	2021.4400	2.0199	2.0214	0
17/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5248.0400	5256.2500	5.2480	5.2563	0
17/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2035.9800	2037.5300	2.0360	2.0375	0
17/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5219.5100	5227.7100	5.2195	5.2277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2052.3900	2053.9400	2.0524	2.0539	0
17/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5191.3400	5199.5400	5.1913	5.1995	0
17/10/2023	R210 On 02-November-23			Bond Future	225.8832	225.8435	225.8832	225.8435	136
17/10/2023	R210 On 01-February-24			Bond Future	230.9186	230.8783	230.9186	230.8783	501
17/10/2023	R210 On 02-May-24			Bond Future	232.8941	232.8526	232.8941	232.8526	0
17/10/2023	R210 On 01-August-24			Bond Future	238.2460	238.2034	238.2460	238.2034	0
17/10/2023	R210 On 07-November-24			Bond Future	240.6982	240.6539	240.6982	240.6539	0
17/10/2023	R213 On 02-November-23			Bond Future	11.3438	11.3300	80.0893	80.1473	15,385
17/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	67.8700	82.4200	0.0679	0.0824	731
17/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1785.5700	1742.1000	1.7856	1.7421	0
17/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	221.4900	251.5500	0.2215	0.2516	0
17/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1210.2800	1182.3200	1.2103	1.1823	0
17/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	234.3600	265.3600	0.2344	0.2654	0
17/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1180.5300	1153.5100	1.1805	1.1535	0
17/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	247.7400	279.6800	0.2477	0.2797	0
17/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1151.3200	1125.2400	1.1513	1.1252	0
17/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	884.3900	939.2600	0.8844	0.9393	731
17/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	481.8600	478.7100	0.4819	0.4787	0
17/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5444.8300	5503.7700	5.4448	5.5038	0
17/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	4.5700	5.4900	0.0046	0.0055	731
17/10/2023	R213 On 01-February-24			Bond Future	11.4625	11.4479	81.8549	81.9143	25,612
17/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2377.1400	2420.9800	2.3771	2.4210	0
17/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1413.8000	1398.2300	1.4138	1.3982	0
17/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2401.5500	2445.5700	2.4016	2.4456	0
17/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1397.9800	1382.5900	1.3980	1.3826	0
17/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2426.0700	2470.2700	2.4261	2.4703	0
17/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1382.3000	1367.0900	1.3823	1.3671	0
17/10/2023	R213 On 02-May-24			Bond Future	11.5725	11.5572	80.1290	80.1897	0
17/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	678.1500	695.1500	0.6782	0.6952	0
17/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6043.1500	5999.4700	6.0432	5.9995	0
17/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	685.3600	702.4800	0.6854	0.7025	0
17/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6007.1300	5963.5700	6.0071	5.9636	0
17/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	692.7900	710.0500	0.6928	0.7101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5971.3500	5927.9300	5.9714	5.9279	0
17/10/2023	R213 On 01-August-24			Bond Future	11.6817	11.6657	81.9521	82.0141	0
17/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1468.1600	1493.4900	1.4682	1.4935	0
17/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4735.7100	4699.0200	4.7357	4.6990	0
17/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1480.1500	1505.6100	1.4802	1.5056	0
17/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4706.9300	4670.3700	4.7069	4.6704	0
17/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1491.9400	1517.5400	1.4919	1.5175	0
17/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4677.9800	4641.5600	4.6780	4.6416	0
17/10/2023	R213 On 07-November-24			Bond Future	11.8291	11.8123	80.3586	80.4219	0
17/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1995.5200	2024.3900	1.9955	2.0244	0
17/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4364.1400	4329.7300	4.3641	4.3297	0
17/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2011.1800	2040.1900	2.0112	2.0402	0
17/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4340.8400	4306.5700	4.3408	4.3066	0
17/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2026.5900	2055.7400	2.0266	2.0557	0
17/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4317.3200	4283.1900	4.3173	4.2832	0
17/10/2023	R214 On 02-November-23			Bond Future	12.8051	12.8015	57.7012	57.7173	19,417
17/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0600	0.1000	0.0001	0.0001	0
17/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6557.4600	6541.3800	6.5575	6.5414	0
17/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0600	0.1100	0.0001	0.0001	0
17/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6504.8100	6488.7400	6.5048	6.4887	0
17/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0700	0.1200	0.0001	0.0001	0
17/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6452.2300	6436.1600	6.4522	6.4362	0
17/10/2023	R214 On 01-February-24			Bond Future	12.9315	12.9277	58.9732	58.9898	6,579
17/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	633.5900	644.3600	0.6336	0.6444	0
17/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4267.2400	4261.4400	4.2672	4.2614	0
17/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	645.2900	656.1800	0.6453	0.6562	0
17/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4230.7600	4225.0800	4.2308	4.2251	0
17/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	657.1400	668.1300	0.6571	0.6681	0
17/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4194.4800	4188.9000	4.1945	4.1889	0
17/10/2023	R214 On 02-May-24			Bond Future	13.0498	13.0458	56.9890	57.0059	0
17/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	449.5500	455.6600	0.4496	0.4557	0
17/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8016.9900	8006.2100	8.0170	8.0062	0
17/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	455.8100	461.9800	0.4558	0.4620	0
17/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7970.8100	7960.0900	7.9708	7.9601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	462.2400	468.4700	0.4622	0.4685	0
17/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7924.8600	7914.2000	7.9249	7.9142	0
17/10/2023	R214 On 01-August-24			Bond Future	13.1674	13.1633	58.2855	58.3028	0
17/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1420.9500	1430.9600	1.4210	1.4310	0
17/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5973.2500	5966.0100	5.9733	5.9660	0
17/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1433.6100	1443.6800	1.4336	1.4437	0
17/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5937.9100	5930.7300	5.9379	5.9307	0
17/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1446.1700	1456.2800	1.4462	1.4563	0
17/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5902.5300	5895.3900	5.9025	5.8954	0
17/10/2023	R214 On 07-November-24			Bond Future	13.3120	13.3078	56.3770	56.3945	0
17/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2228.3200	2239.5500	2.2283	2.2396	0
17/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5333.4600	5327.1800	5.3335	5.3272	0
17/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2245.1900	2256.4600	2.2452	2.2565	0
17/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5304.8600	5298.6200	5.3049	5.2986	0
17/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2262.3600	2273.6800	2.2624	2.2737	0
17/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5276.6000	5270.4100	5.2766	5.2704	0
17/10/2023	R248 On 02-November-23			Bond Future	12.9163	12.8976	70.8941	70.9943	62,730
17/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0300	0.0500	0.0000	0.0001	0
17/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8582.3700	8482.2500	8.5824	8.4823	0
17/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0300	0.0600	0.0000	0.0001	0
17/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8516.6800	8416.5700	8.5167	8.4166	0
17/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0300	0.0700	0.0000	0.0001	0
17/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8451.0800	8350.9800	8.4511	8.3510	0
17/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.9100	1.5000	0.0009	0.0015	207
17/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6465.3800	6365.8300	6.4654	6.3658	0
17/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	173.4700	206.4700	0.1735	0.2065	207
17/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2465.5900	2398.4500	2.4656	2.3985	0
17/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3575.4500	3679.0300	3.5755	3.6790	0
17/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	84.8400	88.2800	0.0848	0.0883	207
17/10/2023	R248 On 01-February-24			Bond Future	13.0490	13.0295	72.4570	72.5595	171,878
17/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	170.7900	181.7900	0.1708	0.1818	1,000
17/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9253.4900	9162.0300	9.2535	9.1620	0
17/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	624.5000	653.2500	0.6245	0.6533	0
17/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5711.0800	5637.3700	5.7111	5.6374	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	635.4300	664.5400	0.6354	0.6645	0
17/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5662.4400	5589.0900	5.6624	5.5891	0
17/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	646.5100	675.9700	0.6465	0.6760	0
17/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5614.0300	5541.0300	5.6140	5.5410	0
17/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	825.3300	860.0300	0.8253	0.8600	100
17/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4968.8400	4901.0800	4.9688	4.9011	0
17/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2583.9600	2650.4300	2.5840	2.6504	0
17/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2317.0000	2281.0100	2.3170	2.2810	1,100
17/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3409.9800	3485.0800	3.4100	3.4851	0
17/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1761.1000	1733.7400	1.7611	1.7337	1,000
17/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5240.2600	5327.7000	5.2403	5.3277	0
17/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1021.0400	1006.0200	1.0210	1.0060	1,100
17/10/2023	R248 On 02-May-24			Bond Future	13.1733	13.1531	69.6306	69.7353	0
17/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	463.5700	481.0200	0.4636	0.4810	0
17/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10453.3200	10366.0900	10.4533	10.3661	0
17/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	470.3500	488.0000	0.4704	0.4880	0
17/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10394.4400	10307.4100	10.3944	10.3074	0
17/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	477.3200	495.1600	0.4773	0.4952	0
17/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10335.8500	10249.0100	10.3359	10.2490	0
17/10/2023	R248 On 01-August-24			Bond Future	13.2975	13.2764	71.2148	71.3218	13,000
17/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1763.8100	1803.2200	1.7638	1.8032	0
17/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7187.8000	7120.1700	7.1878	7.1202	0
17/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1779.1700	1818.8100	1.7792	1.8188	0
17/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7144.9800	7077.5800	7.1450	7.0776	0
17/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1794.6200	1834.4900	1.7946	1.8345	0
17/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7102.3300	7035.1600	7.1023	7.0352	0
17/10/2023	R248 On 07-November-24			Bond Future	13.4497	13.4278	68.4712	68.5806	0
17/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2841.6100	2891.5000	2.8416	2.8915	0
17/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6327.8400	6268.3400	6.3278	6.2683	0
17/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2862.4000	2912.5200	2.8624	2.9125	0
17/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6294.2000	6234.9300	6.2942	6.2349	0
17/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2883.2700	2933.6100	2.8833	2.9336	0
17/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6260.7200	6201.6700	6.2607	6.2017	0
17/10/2023	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
17/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0