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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
18/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	2025 On 02-November-23			Bond Future	172.8852	172.8373	172.8852	172.8373	1,456
18/10/2023	2025 On 01-February-24			Bond Future	174.9413	174.8976	174.9413	174.8976	9,802
18/10/2023	2025 On 02-May-24			Bond Future	178.9019	178.8568	178.9019	178.8568	0
18/10/2023	2025 On 01-August-24			Bond Future	181.1729	181.1304	181.1729	181.1304	0
18/10/2023	2025 On 07-November-24			Bond Future	185.5761	185.5309	185.5761	185.5309	0
18/10/2023	2029 On 02-November-23			Bond Future	124.5995	124.5656	124.5995	124.5656	1,002
18/10/2023	2029 On 01-February-24			Bond Future	127.3766	127.3425	127.3766	127.3425	2,664
18/10/2023	2029 On 02-May-24			Bond Future	128.8922	128.8600	128.8922	128.8600	0
18/10/2023	2029 On 01-August-24			Bond Future	131.8545	131.8212	131.8545	131.8212	0
18/10/2023	2029 On 07-November-24			Bond Future	133.6557	133.6237	133.6557	133.6237	0
18/10/2023	2030 On 02-November-23			Bond Future	10.8167	10.7695	89.5934	89.7866	36,309

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
18/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5292.7300	5099.5400	5.2927	5.0995	0
18/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	500
18/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3896.8300	3703.6600	3.8968	3.7037	0
18/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.2700	0.7600	0.0003	0.0008	800
18/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3123.4100	2930.7100	3.1234	2.9307	0
18/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	40.4800	64.5200	0.0405	0.0645	500
18/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1808.3200	1639.1700	1.8083	1.6392	0
18/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	232.4200	307.2300	0.2324	0.3072	500
18/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	1041.7800	923.4000	1.0418	0.9234	0
18/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	549.8000	667.6000	0.5498	0.6676	0
18/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	618.0400	542.6500	0.6180	0.5427	0
18/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	571.7800	691.7300	0.5718	0.6917	0
18/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	599.0800	525.8400	0.5991	0.5258	0
18/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	594.2000	716.2800	0.5942	0.7163	0
18/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	580.5800	509.4700	0.5806	0.5095	0
18/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1438.7100	1607.1100	1.4387	1.6071	500
18/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	208.5700	183.7800	0.2086	0.1838	0
18/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2528.2600	2715.3300	2.5283	2.7153	0
18/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	63.3100	57.1900	0.0633	0.0572	500
18/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3050.9400	3241.2200	3.0509	3.2412	0
18/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	35.6300	32.7200	0.0356	0.0327	800
18/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5702.3400	5895.5900	5.7023	5.8956	0
18/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	1.6000	1.6600	0.0016	0.0017	500
18/10/2023	2030 On 01-February-24			Bond Future	10.9149	10.8651	87.5624	87.7602	54,810
18/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	279.9700	310.4500	0.2800	0.3105	400
18/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5818.1800	5650.8600	5.8182	5.6509	0
18/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	444.7200	488.6800	0.4447	0.4887	500
18/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4626.4200	4472.5800	4.6264	4.4726	0
18/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	470.3900	516.3000	0.4704	0.5163	1,360
18/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4484.2700	4332.3800	4.4843	4.3324	0
18/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	518.4200	567.8900	0.5184	0.5679	500
18/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4239.5300	4091.2000	4.2395	4.0912	0
18/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	570.6200	623.8300	0.5706	0.6238	400

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18/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	4000.1300	3855.5400	4.0001	3.8555	0
18/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	644.3000	702.5900	0.6443	0.7026	200
18/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3700.6000	3561.0900	3.7006	3.5611	0
18/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	888.7200	961.8100	0.8887	0.9618	500
18/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2999.9100	2875.2000	2.9999	2.8752	0
18/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1912.9800	2029.8200	1.9130	2.0298	0
18/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1576.6800	1495.7200	1.5767	1.4957	700
18/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2643.3700	2780.5500	2.6434	2.7806	0
18/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1095.3600	1034.7400	1.0954	1.0347	1,360
18/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2746.7200	2886.2900	2.7467	2.8863	0
18/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	1043.9000	985.6700	1.0439	0.9857	0
18/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2772.9000	2913.0500	2.7729	2.9131	0
18/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	1031.4400	973.7900	1.0314	0.9738	0
18/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2799.0200	2939.7600	2.7990	2.9398	0
18/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	1018.9300	961.8700	1.0189	0.9619	0
18/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3866.9000	4026.8800	3.8669	4.0269	0
18/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	635.1200	597.3000	0.6351	0.5973	200
18/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4168.7400	4332.8100	4.1687	4.3328	0
18/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	560.0900	526.3600	0.5601	0.5264	500
18/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4199.3300	4363.7800	4.1993	4.3638	0
18/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	553.1100	519.7600	0.5531	0.5198	500
18/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	4948.3000	5121.0400	4.9483	5.1210	0
18/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	406.7000	381.6400	0.4067	0.3816	400
18/10/2023	2030 On 02-May-24			Bond Future	11.0180	10.9653	89.5238	89.7259	0
18/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	606.7200	650.9900	0.6067	0.6510	1,000
18/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	6012.1400	5854.3000	6.0121	5.8543	0
18/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	707.9700	757.9200	0.7080	0.7579	0
18/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5496.2700	5344.1100	5.4963	5.3441	0
18/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	715.0700	765.4100	0.7151	0.7654	0
18/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5462.4100	5310.6400	5.4624	5.3106	0
18/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	722.4300	773.1700	0.7224	0.7732	0
18/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5428.8300	5277.4600	5.4288	5.2775	0
18/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1000.5100	1065.5200	1.0005	1.0655	1,000
18/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4368.5500	4231.4500	4.3686	4.2315	0

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18/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1594.3400	1683.4300	1.5943	1.6834	500
18/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3136.8600	3023.8400	3.1369	3.0238	0
18/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1925.7400	2025.8400	1.9257	2.0258	1,080
18/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2688.8200	2586.8100	2.6888	2.5868	0
18/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2513.5400	2629.8500	2.5135	2.6299	500
18/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2123.3600	2037.5600	2.1234	2.0376	0
18/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4538.4900	4691.3800	4.5385	4.6914	0
18/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1090.7700	1041.5500	1.0908	1.0416	1,000
18/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5793.8200	5960.4900	5.7938	5.9605	0
18/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	760.8600	725.4200	0.7609	0.7254	1,080
18/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8124.6100	8307.2400	8.1246	8.3072	0
18/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	406.7900	387.3100	0.4068	0.3873	500
18/10/2023	2030 On 01-August-24			Bond Future	11.1239	11.0681	87.5549	87.7614	0
18/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1421.0200	1497.5600	1.4210	1.4976	0
18/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4266.8100	4136.8600	4.2668	4.1369	0
18/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1434.4500	1511.4700	1.4345	1.5115	0
18/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4241.7500	4112.2800	4.2418	4.1123	0
18/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1447.6700	1525.1600	1.4477	1.5252	0
18/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4216.4900	4087.4900	4.2165	4.0875	0
18/10/2023	2030 On 07-November-24			Bond Future	11.2518	11.1927	89.6589	89.8695	221
18/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	1975.2000	2066.6400	1.9752	2.0666	0
18/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3820.2000	3701.0000	3.8202	3.7010	0
18/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	1990.6100	2082.4800	1.9906	2.0825	0
18/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3799.1000	3680.3300	3.7991	3.6803	0
18/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2006.0700	2098.3900	2.0061	2.0984	0
18/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3778.0800	3659.7600	3.7781	3.6598	0
18/10/2023	2032 On 02-November-23			Bond Future	11.7455	11.6942	82.4912	82.7275	110,279
18/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
18/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6754.4300	6518.1100	6.7544	6.5181	0
18/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
18/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5592.2700	5355.9500	5.5923	5.3560	0
18/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
18/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5542.1900	5305.8700	5.5422	5.3059	0
18/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	500

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18/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4944.1900	4707.8800	4.9442	4.7079	0
18/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0200	0.0800	0.0000	0.0001	10,000
18/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4253.2800	4017.0200	4.2533	4.0170	0
18/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.2100	0.6800	0.0002	0.0007	0
18/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3521.1600	3285.3100	3.5212	3.2853	500
18/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	1.5800	3.9000	0.0016	0.0039	500
18/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	3087.0600	2853.0600	3.0871	2.8531	0
18/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	13.0500	24.9300	0.0131	0.0249	0
18/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2474.6500	2250.2100	2.4747	2.2502	0
18/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	14.9200	28.0300	0.0149	0.0280	0
18/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2428.7800	2205.5700	2.4288	2.2056	0
18/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	16.9700	31.4100	0.0170	0.0314	0
18/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2383.1200	2161.2400	2.3831	2.1612	0
18/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	27.5600	48.1400	0.0276	0.0481	0
18/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2203.2400	1987.5000	2.2032	1.9875	500
18/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	190.9400	266.4100	0.1909	0.2664	0
18/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1329.1000	1168.2500	1.3291	1.1683	500
18/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	341.4100	447.1800	0.3414	0.4472	0
18/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	1013.5400	882.9900	1.0135	0.8830	15,500
18/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	747.9100	903.8100	0.7479	0.9038	0
18/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	589.8300	509.4100	0.5898	0.5094	500
18/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1102.7300	1284.5300	1.1027	1.2845	0
18/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	397.3000	342.7800	0.3973	0.3428	0
18/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2426.8600	2650.0200	2.4269	2.6500	0
18/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	108.1700	95.0100	0.1082	0.0950	500
18/10/2023	2032 On 01-February-24			Bond Future	11.8690	11.8152	84.3094	84.5512	83,254
18/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	106.9800	122.7100	0.1070	0.1227	1,200
18/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	9035.3700	8809.2400	9.0354	8.8092	0
18/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	309.0200	346.3500	0.3090	0.3464	500
18/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6320.9000	6116.3700	6.3209	6.1164	0
18/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	409.8500	456.3800	0.4099	0.4564	1,200
18/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5590.0600	5394.7300	5.5901	5.3947	0
18/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	423.3800	471.0800	0.4234	0.4711	200
18/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5506.4300	5312.2700	5.5064	5.3123	0

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18/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	695.2400	764.1000	0.6952	0.7641	500
18/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4290.1700	4117.1700	4.2902	4.1172	0
18/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1781.1900	1906.7900	1.7812	1.9068	0
18/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2317.2800	2201.0200	2.3173	2.2010	200
18/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1961.8100	2094.3000	1.9618	2.0943	0
18/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2136.9700	2027.6000	2.1370	2.0276	0
18/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	1985.0300	2118.3700	1.9850	2.1184	0
18/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2115.2200	2006.7000	2.1152	2.0067	0
18/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2008.3900	2142.5800	2.0084	2.1426	0
18/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	2093.6400	1985.9700	2.0936	1.9860	0
18/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3809.0400	3990.6600	3.8090	3.9907	0
18/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	1041.7200	981.4800	1.0417	0.9815	200
18/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4190.8400	4379.2500	4.1908	4.3793	0
18/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	911.3100	857.8600	0.9113	0.8579	1,200
18/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4550.4100	4744.5000	4.5504	4.7445	0
18/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	805.2200	757.4500	0.8052	0.7575	500
18/10/2023	2032 On 02-May-24			Bond Future	11.9946	11.9383	82.0355	82.2827	0
18/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	522.2300	565.3400	0.5222	0.5653	1,000
18/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	8108.4200	7904.3900	8.1084	7.9044	0
18/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	641.0900	691.7300	0.6411	0.6917	0
18/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7348.1300	7151.6300	7.3481	7.1516	0
18/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	648.2600	699.3400	0.6483	0.6993	0
18/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7306.7800	7110.7200	7.3068	7.1107	0
18/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	655.5000	707.0200	0.6555	0.7070	0
18/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7265.5500	7069.9300	7.2656	7.0699	0
18/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	677.7700	730.6400	0.6778	0.7306	500
18/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7142.5900	6948.3200	7.1426	6.9483	0
18/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	723.9800	779.6200	0.7240	0.7796	1,550
18/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6899.2800	6707.7800	6.8993	6.7078	0
18/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	906.2800	972.2800	0.9063	0.9723	1,000
18/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	6077.9400	5896.8000	6.0779	5.8968	0
18/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1145.8900	1224.4300	1.1459	1.2244	500
18/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5235.3600	5066.7600	5.2354	5.0668	0
18/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1491.3900	1585.7500	1.4914	1.5858	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
18/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4378.6000	4225.8200	4.3786	4.2258	0
18/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5217.7600	5402.5600	5.2178	5.4026	0
18/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1377.3800	1315.0400	1.3774	1.3150	1,000
18/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6091.2300	6287.0300	6.0912	6.2870	0
18/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1111.5600	1060.2200	1.1116	1.0602	500
18/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6636.2500	6837.8700	6.6363	6.8379	0
18/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	975.6400	930.1200	0.9756	0.9301	1,550
18/10/2023	2032 On 01-August-24			Bond Future	12.1215	12.0625	83.9021	84.1546	0
18/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1378.6300	1460.8200	1.3786	1.4608	0
18/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5760.9600	5590.5900	5.7610	5.5906	0
18/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1390.5200	1473.2300	1.3905	1.4732	0
18/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5727.1400	5557.2900	5.7271	5.5573	0
18/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1402.4900	1485.7100	1.4025	1.4857	0
18/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5693.4300	5524.0900	5.6934	5.5241	0
18/10/2023	2032 On 07-November-24			Bond Future	12.2800	12.2180	81.7505	82.0084	243
18/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1832.5400	1929.6000	1.8325	1.9296	0
18/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5286.1900	5125.3500	5.2862	5.1254	0
18/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1845.9300	1943.5000	1.8459	1.9435	0
18/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5255.7900	5095.4600	5.2558	5.0955	0
18/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1859.7100	1957.7800	1.8597	1.9578	0
18/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5225.8200	5065.9900	5.2258	5.0660	0
18/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2103.0100	2209.1600	2.1030	2.2092	1,615
18/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4816.2500	4664.5000	4.8163	4.6645	0
18/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6167.1200	6354.0100	6.1671	6.3540	0
18/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1842.0300	1771.0200	1.8420	1.7710	1,615
18/10/2023	2033 On 02-November-23			Bond Future	116.7045	116.8788	116.7045	116.8788	1,011
18/10/2023	2033 On 01-February-24			Bond Future	119.3056	119.4842	119.3056	119.4842	7,064
18/10/2023	2033 On 02-May-24			Bond Future	120.5426	120.7285	120.5426	120.7285	0
18/10/2023	2033 On 01-August-24			Bond Future	123.3131	123.5029	123.3131	123.5029	0
18/10/2023	2033 On 07-November-24			Bond Future	124.8084	125.0053	124.8084	125.0053	0
18/10/2023	2037 On 02-November-23			Bond Future	12.7778	12.7068	75.2776	75.6344	28,893
18/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.2100	0.6200	0.0002	0.0006	0
18/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6549.8600	6193.5000	6.5499	6.1935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.2300	0.6900	0.0002	0.0007	0
18/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6493.1100	6136.8000	6.4931	6.1368	0
18/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.2500	0.7600	0.0003	0.0008	0
18/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6436.4200	6080.1600	6.4364	6.0802	0
18/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	16.8100	32.5500	0.0168	0.0326	731
18/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3960.9700	3619.9400	3.9610	3.6199	0
18/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	325.3400	455.2300	0.3253	0.4552	731
18/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1632.8000	1405.9200	1.6328	1.4059	0
18/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5275.5800	5630.8500	5.2756	5.6309	0
18/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	9.4000	7.9000	0.0094	0.0079	731
18/10/2023	2037 On 01-February-24			Bond Future	12.9155	12.8415	72.6806	73.0456	128,975
18/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	680.6500	776.2300	0.6807	0.7762	2,500
18/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4910.1300	4640.7500	4.9101	4.6408	0
18/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	994.3100	1117.8700	0.9943	1.1179	0
18/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	4061.8500	3820.4500	4.0619	3.8205	0
18/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1010.4500	1135.3300	1.0105	1.1353	0
18/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	4025.7900	3785.7100	4.0258	3.7857	0
18/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1026.7600	1152.9500	1.0268	1.1530	0
18/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3989.9500	3751.1800	3.9900	3.7512	0
18/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2325.6200	2531.0200	2.3256	2.5310	0
18/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2254.2800	2094.7200	2.2543	2.0947	2,500
18/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5536.5400	5836.2600	5.5365	5.8363	0
18/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	795.5600	730.3200	0.7956	0.7303	2,500
18/10/2023	2037 On 02-May-24			Bond Future	13.0558	12.9788	74.3087	74.6817	0
18/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	499.5000	558.9200	0.4995	0.5589	0
18/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	9017.1200	8703.5500	9.0171	8.7036	0
18/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	506.4100	566.4700	0.5064	0.5665	0
18/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8967.2800	8654.3500	8.9673	8.6544	0
18/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	513.4000	574.1100	0.5134	0.5741	0
18/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8917.5700	8605.2900	8.9176	8.6053	0
18/10/2023	2037 On 01-August-24			Bond Future	13.2010	13.1207	71.7432	72.1244	0
18/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1458.7500	1576.5500	1.4588	1.5766	0
18/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	7015.0700	6751.5800	7.0151	6.7516	0
18/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1471.6700	1590.2300	1.4717	1.5902	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6975.2200	6712.4900	6.9752	6.7125	0
18/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1484.6700	1603.9900	1.4847	1.6040	1,383
18/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6935.5000	6673.5300	6.9355	6.6735	0
18/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3580.9900	3788.4000	3.5810	3.7884	0
18/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3727.7500	3553.8700	3.7278	3.5539	1,383
18/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5377.0700	5631.3100	5.3771	5.6313	0
18/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2532.3900	2405.3400	2.5324	2.4053	1,383
18/10/2023	2037 On 07-November-24			Bond Future	13.3638	13.2801	73.4660	73.8558	469
18/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2270.4400	2423.0400	2.2704	2.4230	0
18/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	6097.7300	5860.5300	6.0977	5.8605	0
18/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2288.4000	2441.7800	2.2884	2.4418	0
18/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	6065.6400	5829.2200	6.0656	5.8292	0
18/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2306.4500	2460.6200	2.3065	2.4606	0
18/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	6033.6800	5798.0500	6.0337	5.7981	0
18/10/2023	2038 On 02-November-23			Bond Future	127.1498	125.6315	127.1498	125.6315	1,946
18/10/2023	2038 On 01-February-24			Bond Future	127.9618	126.4153	127.9618	126.4153	2,741
18/10/2023	2038 On 02-May-24			Bond Future	130.8589	129.2770	130.8589	129.2770	0
18/10/2023	2038 On 01-August-24			Bond Future	131.7955	130.1816	131.7955	130.1816	0
18/10/2023	2038 On 07-November-24			Bond Future	134.9977	133.3433	134.9977	133.3433	0
18/10/2023	2040 On 02-November-23			Bond Future	13.0232	12.9371	75.4790	75.9314	20,105
18/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	875
18/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8712.1900	8259.7900	8.7122	8.2598	0
18/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0200	0.0800	0.0000	0.0001	0
18/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	8215.1100	7762.7500	8.2151	7.7628	0
18/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0200	0.0900	0.0000	0.0001	0
18/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	8153.3000	7700.9500	8.1533	7.7010	0
18/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0200	0.1000	0.0000	0.0001	0
18/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	8091.5700	7639.2300	8.0916	7.6392	0
18/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.2200	0.7700	0.0002	0.0008	128
18/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6872.1800	6420.3100	6.8722	6.4203	0
18/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	4.3400	10.8900	0.0043	0.0109	225
18/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	5099.6600	4653.7900	5.0997	4.6538	0
18/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	155.2200	252.8600	0.1552	0.2529	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2423.7600	2068.9800	2.4238	2.0690	0
18/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	744.1300	997.3700	0.7441	0.9974	0
18/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	1023.2600	824.0800	1.0233	0.8241	875
18/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1102.0900	1408.0400	1.1021	1.4080	0
18/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	701.9900	555.5200	0.7020	0.5555	1,100
18/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3216.2000	3644.7500	3.2162	3.6448	0
18/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	99.5000	75.6300	0.0995	0.0756	128
18/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4399.0700	4843.8200	4.3991	4.8438	0
18/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	32.1600	24.4900	0.0322	0.0245	1,100
18/10/2023	2040 On 01-February-24			Bond Future	13.1637	13.0740	72.6362	73.0988	137,427
18/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	706.7000	826.4400	0.7067	0.8264	0
18/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	5196.9800	4854.0500	5.1970	4.8541	0
18/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	719.9200	841.2000	0.7199	0.8412	0
18/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	5153.7700	4812.3800	5.1538	4.8124	0
18/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	733.1700	856.0100	0.7332	0.8560	0
18/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	5110.6500	4770.8200	5.1107	4.7708	0
18/10/2023	2040 On 02-May-24			Bond Future	13.3063	13.2131	74.2632	74.7361	0
18/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	465.7600	534.2100	0.4658	0.5342	0
18/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9957.6300	9553.1800	9.9576	9.5532	0
18/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	472.4500	541.6800	0.4725	0.5417	0
18/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9903.1300	9499.4600	9.9031	9.4995	0
18/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	479.2100	549.2300	0.4792	0.5492	0
18/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9848.7800	9445.9000	9.8488	9.4459	0
18/10/2023	2040 On 01-August-24			Bond Future	13.4539	13.3567	71.4462	71.9297	0
18/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1530.6200	1679.0000	1.5306	1.6790	0
18/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7511.3100	7176.1700	7.5113	7.1762	0
18/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1544.1700	1693.5100	1.5442	1.6935	0
18/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7468.7300	7134.5500	7.4687	7.1346	0
18/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1557.8000	1708.1000	1.5578	1.7081	0
18/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7426.3000	7093.0800	7.4263	7.0931	0
18/10/2023	2040 On 07-November-24			Bond Future	13.6184	13.5170	73.1616	73.6561	954
18/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2531.1900	2729.3000	2.5312	2.7293	0
18/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6473.1500	6176.8300	6.4732	6.1768	0
18/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2550.6000	2749.6900	2.5506	2.7497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6439.7500	6144.4100	6.4398	6.1444	0
18/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2569.8100	2769.8700	2.5698	2.7699	0
18/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6406.2100	6111.8400	6.4062	6.1118	0
18/10/2023	2044 On 02-November-23			Bond Future	13.1076	13.0164	71.6226	72.0985	35,281
18/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
18/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8958.6600	8482.7400	8.9587	8.4827	0
18/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
18/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8895.0700	8419.1500	8.8951	8.4192	0
18/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
18/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8831.5700	8355.6600	8.8316	8.3557	0
18/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.7000	2.2500	0.0007	0.0023	5,860
18/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	6180.1800	5705.7900	6.1802	5.7058	0
18/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	204.3500	329.6900	0.2044	0.3297	0
18/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	2103.2800	1752.6800	2.1033	1.7527	5,860
18/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	596.7700	836.6600	0.5968	0.8367	0
18/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	1159.1100	923.0600	1.1591	0.9231	6,375
18/10/2023	2044 On 01-February-24			Bond Future	13.2447	13.1498	68.8199	69.3066	91,832
18/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	543.3800	648.0300	0.5434	0.6480	0
18/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5831.5900	5449.5300	5.8316	5.4495	0
18/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	554.3700	660.5300	0.5544	0.6605	0
18/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5784.8700	5404.3200	5.7849	5.4043	0
18/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	565.5200	673.2000	0.5655	0.6732	0
18/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5738.3900	5359.3600	5.7384	5.3594	0
18/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2425.3800	2697.2300	2.4254	2.6972	0
18/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2398.4900	2183.6300	2.3985	2.1836	5,000
18/10/2023	2044 On 02-May-24			Bond Future	13.3835	13.2847	70.3615	70.8590	0
18/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	440.6500	509.9000	0.4407	0.5099	0
18/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	10152.0600	9723.8000	10.1521	9.7238	0
18/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	447.1500	517.2100	0.4472	0.5172	0
18/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	10096.0400	9668.5900	10.0960	9.6686	0
18/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	453.7200	524.5900	0.4537	0.5246	0
18/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	10040.1700	9613.5300	10.0402	9.6135	0
18/10/2023	2044 On 01-August-24			Bond Future	13.5269	13.4240	67.5808	68.0896	0
18/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1377.1700	1522.3300	1.3772	1.5223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	8008.2600	7644.7100	8.0083	7.6447	0
18/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1390.0500	1536.2000	1.3901	1.5362	0
18/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7963.6700	7601.1100	7.9637	7.6011	0
18/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1402.8200	1549.9600	1.4028	1.5500	0
18/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7919.0300	7557.4600	7.9190	7.5575	0
18/10/2023	2044 On 07-November-24			Bond Future	13.6862	13.5789	69.2033	69.7236	0
18/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2528.8900	2737.7100	2.5289	2.7377	0
18/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6505.7100	6194.2400	6.5057	6.1942	0
18/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2548.1600	2758.0100	2.5482	2.7580	0
18/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6471.9100	6161.4700	6.4719	6.1615	0
18/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2567.5100	2778.3800	2.5675	2.7784	0
18/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6438.2600	6128.8400	6.4383	6.1288	0
18/10/2023	2046 On 02-November-23			Bond Future	107.1202	107.0570	107.1202	107.0570	10,546
18/10/2023	2046 On 01-February-24			Bond Future	109.5078	109.4436	109.5078	109.4436	10,593
18/10/2023	2046 On 02-May-24			Bond Future	109.8371	109.7758	109.8371	109.7758	0
18/10/2023	2046 On 01-August-24			Bond Future	112.3614	112.2984	112.3614	112.2984	0
18/10/2023	2046 On 07-November-24			Bond Future	112.8858	112.8256	112.8858	112.8256	0
18/10/2023	2050 On 02-November-23			Bond Future	109.0380	108.2461	109.0380	108.2461	8,852
18/10/2023	2050 On 01-February-24			Bond Future	109.2147	108.4118	109.2147	108.4118	10,613
18/10/2023	2050 On 02-May-24			Bond Future	111.6871	110.8660	111.6871	110.8660	0
18/10/2023	2050 On 01-August-24			Bond Future	111.9463	111.1109	111.9463	111.1109	0
18/10/2023	2050 On 07-November-24			Bond Future	114.6660	113.8094	114.6660	113.8094	0
18/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	AL37 On 02-November-23			Index Future	895.0420	896.7700	895.0420	896.7700	0
18/10/2023	AL37 On 01-February-24			Index Future	914.7700	916.5370	914.7700	916.5370	0
18/10/2023	AL37 On 02-May-24			Index Future	935.2640	937.0700	935.2640	937.0700	0
18/10/2023	AL37 On 01-August-24			Index Future	956.5490	958.3960	956.5490	958.3960	0
18/10/2023	AL37 On 07-November-24			Index Future	979.5870	981.4750	979.5870	981.4750	0
18/10/2023	AL7T On 02-November-23			Index Future	1000.7240	1004.4600	1000.7240	1,004.4600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	AL7T On 01-February-24			Index Future	1022.7810	1026.6010	1022.7810	1,026.6010	0
18/10/2023	AL7T On 02-May-24			Index Future	1045.6950	1049.6000	1045.6950	1,049.6000	0
18/10/2023	AL7T On 01-August-24			Index Future	1069.4940	1073.4870	1069.4940	1,073.4870	0
18/10/2023	AL7T On 07-November-24			Index Future	1095.2510	1099.3370	1095.2510	1,099.3370	0
18/10/2023	ALBI On 02-November-23			Index Future	875.7460	879.4010	875.7460	879.4010	87
18/10/2023	ALBI On 01-February-24			Index Future	895.0490	898.7850	895.0490	898.7850	20
18/10/2023	ALBI On 02-May-24			Index Future	915.1010	918.9200	915.1010	918.9200	0
18/10/2023	ALBI On 01-August-24			Index Future	935.9280	939.8330	935.9280	939.8330	0
18/10/2023	ALBI On 07-November-24			Index Future	958.4680	962.4650	958.4680	962.4650	0
18/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	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
18/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	ES33 On 02-November-23			Bond Future	13.2333	13.1634	69.9982	70.2932	0
18/10/2023	ES33 On 01-February-24			Bond Future	13.4067	13.3336	71.5583	71.8602	0
18/10/2023	ES33 On 02-May-24			Bond Future	13.5801	13.5037	69.3788	69.6874	0
18/10/2023	ES33 On 01-August-24			Bond Future	13.7559	13.6760	70.9730	71.2885	0
18/10/2023	ES33 On 07-November-24			Bond Future	13.9719	13.8882	68.8910	69.2135	0
18/10/2023	ES42 On 02-November-23			Bond Future	13.7512	13.6607	65.3825	65.8079	0
18/10/2023	ES42 On 01-February-24			Bond Future	13.9111	13.8168	66.8398	67.2749	0
18/10/2023	ES42 On 02-May-24			Bond Future	14.0771	13.9787	64.0903	64.5352	0
18/10/2023	ES42 On 01-August-24			Bond Future	14.2416	14.1391	65.5627	66.0177	0
18/10/2023	ES42 On 07-November-24			Bond Future	14.4394	14.3320	62.8847	63.3501	0
18/10/2023	GOVI On 02-November-23			GOVI	863.1100	866.6950	863.1100	866.6950	322
18/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	226900.0000	191050.0000	22.6900	19.1050	0
18/10/2023	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
18/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	227000.0000	191150.0000	22.7000	19.1150	0
18/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	227100.0000	191250.0000	22.7100	19.1250	0
18/10/2023	GOVI On 01-February-24			GOVI	882.1340	885.7990	882.1340	885.7990	493
18/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	21540.0000	58190.0000	2.1540	5.8190	0
18/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	21440.0000	58090.0000	2.1440	5.8090	0
18/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	21340.0000	57990.0000	2.1340	5.7990	0
18/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-May-24			GOVI	901.8970	905.6440	901.8970	905.6440	0
18/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	490730.0000	453260.0000	49.0730	45.3260	0
18/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	490830.0000	453360.0000	49.0830	45.3360	0
18/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	490930.0000	453460.0000	49.0930	45.3460	0
18/10/2023	GOVI On 01-August-24			GOVI	922.4230	926.2540	922.4230	926.2540	0
18/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	209470.0000	171160.0000	20.9470	17.1160	0
18/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	209570.0000	171260.0000	20.9570	17.1260	0
18/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	209670.0000	171360.0000	20.9670	17.1360	0
18/10/2023	GOVI On 07-November-24			GOVI	944.6380	948.5590	944.6380	948.5590	0
18/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	41420.0000	2210.0000	4.1420	0.2210	0
18/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	41520.0000	2310.0000	4.1520	0.2310	0
18/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	41620.0000	2410.0000	4.1620	0.2410	0
18/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/10/2023	IGOV On 02-November-23			Index Future	326.7360	326.8140	326.7360	326.8140	467

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	IGOV On 01-February-24			Index Future	334.0190	334.0980	334.0190	334.0980	8
18/10/2023	IGOV On 02-May-24			Index Future	341.5810	341.6620	341.5810	341.6620	0
18/10/2023	IGOV On 01-August-24			Index Future	349.4320	349.5150	349.4320	349.5150	0
18/10/2023	IGOV On 07-November-24			Index Future	357.9290	358.0130	357.9290	358.0130	0
18/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3400	91.6580	91.6600	0
18/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
18/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4900	8.5100	91.5100	91.4900	0
18/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5000	8.5200	91.5000	91.4800	0
18/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5400	8.5600	91.4600	91.4400	0
18/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5300	8.5600	91.4700	91.4400	0
18/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.0000	8.0000	92.0000	8.0000	0
18/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4700	8.4900	91.5300	91.5100	0
18/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4100	8.4100	91.5900	91.5900	0
18/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
18/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2500	8.2500	91.7500	91.7500	0
18/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1700	8.1500	91.8300	91.8500	0
18/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1600	8.1700	91.8400	91.8300	0
18/10/2023	R035 On 02-November-23			Bond Future	12.4584	12.3825	80.2024	80.5868	112,428
18/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	10103.5400	9719.1300	10.1035	9.7191	0
18/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0600	0.2100	0.0001	0.0002	400
18/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	7183.2800	6799.0200	7.1833	6.7990	0
18/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	1.1600	3.1100	0.0012	0.0031	0
18/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5551.8000	5169.3400	5.5518	5.1693	0
18/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	1.2700	3.3800	0.0013	0.0034	0
18/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5496.4000	5114.1000	5.4964	5.1141	0
18/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	1.3900	3.6700	0.0014	0.0037	0
18/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5441.0500	5058.9200	5.4411	5.0589	0
18/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	15.3400	31.1400	0.0153	0.0311	6,500
18/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3976.6600	3608.0500	3.9767	3.6081	0
18/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	20.9100	40.9900	0.0209	0.0410	731
18/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3766.3300	3402.0000	3.7663	3.4020	0
18/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	374.1700	526.3400	0.3742	0.5263	731
18/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1486.8600	1254.6200	1.4869	1.2546	0
18/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2157.6000	2497.1100	2.1576	2.4971	0
18/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	217.3200	172.4200	0.2173	0.1724	400
18/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5431.2900	5814.3300	5.4313	5.8143	0
18/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	7.2700	5.9000	0.0073	0.0059	731
18/10/2023	R035 On 01-February-24			Bond Future	12.6005	12.5212	81.9702	82.3634	57,478
18/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	56.9100	71.1900	0.0569	0.0712	400
18/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10772.5800	10393.6400	10.7726	10.3936	0
18/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	187.3000	225.5500	0.1873	0.2256	400
18/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	8012.6700	7657.7000	8.0127	7.6577	0
18/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1294.9000	1452.6400	1.2949	1.4526	0
18/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3411.9200	3176.4400	3.4119	3.1764	0
18/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1313.9800	1473.1700	1.3140	1.4732	0
18/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3379.7100	3145.6800	3.3797	3.1457	0
18/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1333.3900	1494.0400	1.3334	1.4940	0
18/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3347.8900	3115.3200	3.3479	3.1153	0
18/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	4999.2500	5311.0300	4.9993	5.3110	0
18/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	911.8300	830.3900	0.9118	0.8304	400
18/10/2023	R035 On 02-May-24			Bond Future	12.7341	12.6515	79.2935	79.6954	0
18/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	550.0000	618.9700	0.5500	0.6190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8568.8700	8235.9600	8.5689	8.2360	0
18/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	557.4400	627.1300	0.5574	0.6271	0
18/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8520.7400	8188.5500	8.5207	8.1886	0
18/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	564.9500	635.3700	0.5650	0.6354	0
18/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8472.7400	8141.2800	8.4727	8.1413	0
18/10/2023	R035 On 01-August-24			Bond Future	12.8681	12.7819	81.0977	81.5086	0
18/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1443.0300	1569.6700	1.4430	1.5697	0
18/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6812.3800	6528.1500	6.8124	6.5282	0
18/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1456.0200	1583.4900	1.4560	1.5835	0
18/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6773.2100	6489.8100	6.7732	6.4898	0
18/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1469.0900	1597.3900	1.4691	1.5974	0
18/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6734.1600	6451.5900	6.7342	6.4516	0
18/10/2023	R035 On 07-November-24			Bond Future	13.0364	12.9463	78.5291	78.9491	0
18/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2010.9600	2165.6200	2.0110	2.1656	0
18/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	6185.4000	5920.0900	6.1854	5.9201	0
18/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2028.1500	2183.6800	2.0282	2.1837	0
18/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	6152.6300	5888.1900	6.1526	5.8882	0
18/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2045.1200	2201.5100	2.0451	2.2015	0
18/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	6119.6800	5856.1000	6.1197	5.8561	0
18/10/2023	R053 On 02-November-23			Bond Future	13.0169	12.9205	90.7465	91.4032	5,189
18/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	568.6800	839.8200	0.5687	0.8398	0
18/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1989.5100	1603.9100	1.9895	1.6039	0
18/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	591.4800	868.9300	0.5915	0.8689	0
18/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1942.6800	1563.3900	1.9427	1.5634	0
18/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	614.8700	898.6400	0.6149	0.8986	0
18/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1896.5300	1523.5600	1.8965	1.5236	0
18/10/2023	R053 On 01-February-24			Bond Future	13.1498	13.0493	92.7466	93.4182	0
18/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2490.0400	2812.0500	2.4900	2.8121	0
18/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	4040.2400	3690.6400	4.0402	3.6906	0
18/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2521.5700	2845.9200	2.5216	2.8459	0
18/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	4003.2500	3655.9900	4.0033	3.6560	0
18/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2553.1100	2879.7800	2.5531	2.8798	0
18/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3966.3600	3621.4200	3.9664	3.6214	0
18/10/2023	R053 On 02-May-24			Bond Future	13.2842	13.1795	88.9589	89.6454	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3444.2300	3778.5300	3.4442	3.7785	0
18/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	5196.6500	4844.5100	5.1967	4.8445	0
18/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3476.0000	3812.0700	3.4760	3.8121	0
18/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	5160.9000	4810.5300	5.1609	4.8105	0
18/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3508.1500	3845.9900	3.5082	3.8460	0
18/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	5125.6300	4777.0300	5.1256	4.7770	0
18/10/2023	R053 On 01-August-24			Bond Future	13.4186	13.3096	90.9828	91.6847	0
18/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4169.6800	4514.9500	4.1697	4.5150	0
18/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	6051.0100	5694.4200	6.0510	5.6944	0
18/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4201.1200	4547.8900	4.2011	4.5479	0
18/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	6015.9900	5660.9000	6.0160	5.6609	0
18/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4232.6500	4580.9200	4.2327	4.5809	0
18/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5981.1600	5627.5700	5.9812	5.6276	0
18/10/2023	R053 On 07-November-24			Bond Future	13.5790	13.4650	87.2950	88.0129	0
18/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3414.9500	3706.3800	3.4150	3.7064	0
18/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8622.2200	8195.6800	8.6222	8.1957	0
18/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3440.2300	3733.0500	3.4402	3.7331	0
18/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8577.8500	8152.7000	8.5779	8.1527	0
18/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3465.6100	3759.8200	3.4656	3.7598	0
18/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8533.6700	8109.9100	8.5337	8.1099	0
18/10/2023	R186 On 02-November-23			Bond Future	9.4399	9.3757	106.7740	106.9474	55,238
18/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	53.1100	89.7000	0.0531	0.0897	1,715
18/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	839.1100	702.3700	0.8391	0.7024	0
18/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	250.2500	341.4700	0.2503	0.3415	0
18/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	412.0600	329.9500	0.4121	0.3300	0
18/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	263.1300	356.6900	0.2631	0.3567	0
18/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	397.9100	318.1400	0.3979	0.3181	0
18/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	276.3800	372.2500	0.2764	0.3723	0
18/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	384.1400	306.6800	0.3841	0.3067	0
18/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2605.5000	2778.2500	2.6055	2.7783	0
18/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3.2700	2.6900	0.0033	0.0027	1,715
18/10/2023	R186 On 01-February-24			Bond Future	9.4881	9.4173	103.8177	103.9953	73,607
18/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	896.4600	993.9400	0.8965	0.9939	0
18/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	866.6700	786.5500	0.8667	0.7866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	909.9500	1008.2300	0.9100	1.0082	0
18/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	855.1300	775.8100	0.8551	0.7758	0
18/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	923.5500	1022.6200	0.9236	1.0226	0
18/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	843.7100	765.1800	0.8437	0.7652	0
18/10/2023	R186 On 02-May-24			Bond Future	9.5292	9.4507	106.1434	106.3248	0
18/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	111.9000	130.7500	0.1119	0.1308	0
18/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3743.7600	3581.2300	3.7438	3.5812	0
18/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	113.7600	132.8800	0.1138	0.1329	0
18/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3721.5000	3559.2400	3.7215	3.5592	0
18/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	115.6600	135.0400	0.1157	0.1350	0
18/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3699.2800	3537.2800	3.6993	3.5373	0
18/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1399.8100	1508.0600	1.3998	1.5081	2,030
18/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	937.7400	864.6100	0.9377	0.8646	0
18/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2503.6900	2641.7600	2.5037	2.6418	0
18/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	519.0200	475.7100	0.5190	0.4757	2,030
18/10/2023	R186 On 01-August-24			Bond Future	9.5619	9.4741	103.2481	103.4334	0
18/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	445.0400	497.1100	0.4450	0.4971	0
18/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2326.4300	2193.2300	2.3264	2.1932	0
18/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	450.5100	503.0400	0.4505	0.5030	0
18/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2310.3200	2177.5800	2.3103	2.1776	0
18/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	455.7300	508.7200	0.4557	0.5087	0
18/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2293.9600	2161.6800	2.2940	2.1617	0
18/10/2023	R186 On 07-November-24			Bond Future	9.6323	9.5324	105.7299	105.9186	3,495
18/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	842.1300	918.9800	0.8421	0.9190	0
18/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1796.2600	1684.3500	1.7963	1.6844	0
18/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	850.5900	927.9000	0.8506	0.9279	0
18/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1785.6100	1674.1600	1.7856	1.6742	0
18/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	859.5000	937.2900	0.8595	0.9373	0
18/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1775.4200	1664.4500	1.7754	1.6645	0
18/10/2023	R197 On 02-November-23			Bond Future	342.8648	342.7495	342.8648	342.7495	0
18/10/2023	R202 On 02-November-23			Bond Future	252.8232	252.6798	252.8232	252.6798	4,558
18/10/2023	R202 On 01-February-24			Bond Future	253.4838	253.3410	253.4838	253.3410	5,070
18/10/2023	R202 On 02-May-24			Bond Future	259.2226	259.0759	259.2226	259.0759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R202 On 01-August-24			Bond Future	260.0781	259.9379	260.0781	259.9379	0
18/10/2023	R202 On 07-November-24			Bond Future	266.3977	266.2519	266.3977	266.2519	0
18/10/2023	R209 On 02-November-23			Bond Future	12.5253	12.4538	61.6450	61.9605	17,722
18/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.2200	0.6600	0.0002	0.0007	0
18/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5590.6200	5275.6000	5.5906	5.2756	0
18/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.2400	0.7300	0.0002	0.0007	0
18/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5540.9700	5226.0000	5.5410	5.2260	0
18/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.2700	0.8000	0.0003	0.0008	0
18/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5491.3800	5176.4500	5.4914	5.1765	0
18/10/2023	R209 On 01-February-24			Bond Future	12.6473	12.5731	63.0037	63.3264	10,589
18/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	963.1300	1080.4500	0.9631	1.0805	0
18/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3308.0200	3102.7100	3.3080	3.1027	0
18/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	978.3400	1096.8500	0.9783	1.0969	0
18/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3277.5900	3073.4700	3.2776	3.0735	0
18/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	993.6800	1113.3900	0.9937	1.1134	0
18/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3247.3500	3044.4300	3.2474	3.0444	0
18/10/2023	R209 On 02-May-24			Bond Future	12.7705	12.6935	61.2617	61.5915	0
18/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	439.2200	492.3000	0.4392	0.4923	0
18/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7833.7400	7557.0200	7.8337	7.5570	0
18/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	445.3300	498.9800	0.4453	0.4990	0
18/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7789.8900	7513.7400	7.7899	7.5137	0
18/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	451.3900	505.6300	0.4514	0.5056	0
18/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7746.0500	7470.4900	7.7461	7.4705	0
18/10/2023	R209 On 01-August-24			Bond Future	12.8939	12.8139	62.6556	62.9927	0
18/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1238.4000	1340.7900	1.2384	1.3408	0
18/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	6177.9700	5943.2400	6.1780	5.9432	0
18/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1249.6500	1352.7200	1.2497	1.3527	0
18/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	6142.4500	5908.4000	6.1425	5.9084	0
18/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1260.9700	1364.7200	1.2610	1.3647	0
18/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	6107.0400	5873.6700	6.1070	5.8737	0
18/10/2023	R209 On 07-November-24			Bond Future	13.0425	12.9592	61.0038	61.3485	101
18/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1888.4300	2019.8800	1.8884	2.0199	0
18/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5461.3000	5248.0400	5.4613	5.2480	0
18/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1903.8300	2035.9800	1.9038	2.0360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5432.0700	5219.5100	5.4321	5.2195	0
18/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	1919.5300	2052.3900	1.9195	2.0524	0
18/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5403.1900	5191.3400	5.4032	5.1913	0
18/10/2023	R210 On 02-November-23			Bond Future	225.8165	225.8832	225.8165	225.8832	136
18/10/2023	R210 On 01-February-24			Bond Future	230.8497	230.9186	230.8497	230.9186	501
18/10/2023	R210 On 02-May-24			Bond Future	232.8169	232.8941	232.8169	232.8941	0
18/10/2023	R210 On 01-August-24			Bond Future	238.1676	238.2460	238.1676	238.2460	0
18/10/2023	R210 On 07-November-24			Bond Future	240.6123	240.6982	240.6123	240.6982	0
18/10/2023	R213 On 02-November-23			Bond Future	11.3952	11.3438	79.8738	80.0893	15,385
18/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	41.9200	67.8700	0.0419	0.0679	731
18/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1975.1200	1785.5700	1.9751	1.7856	0
18/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	158.4100	221.4900	0.1584	0.2215	0
18/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1362.7000	1210.2800	1.3627	1.2103	0
18/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	168.7500	234.3600	0.1688	0.2344	0
18/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1330.4200	1180.5300	1.3304	1.1805	0
18/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	179.5800	247.7400	0.1796	0.2477	0
18/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1298.6600	1151.3200	1.2987	1.1513	0
18/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	739.7000	884.3900	0.7397	0.8844	731
18/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	552.6700	481.8600	0.5527	0.4819	0
18/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5229.4200	5444.8300	5.2294	5.4448	0
18/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	4.6600	4.5700	0.0047	0.0046	731
18/10/2023	R213 On 01-February-24			Bond Future	11.5165	11.4625	81.6343	81.8549	25,612
18/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2239.7600	2377.1400	2.2398	2.3771	0
18/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1497.0100	1413.8000	1.4970	1.4138	0
18/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2263.4300	2401.5500	2.2634	2.4016	0
18/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1480.4500	1397.9800	1.4805	1.3980	0
18/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2287.2300	2426.0700	2.2872	2.4261	0
18/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1464.0500	1382.3000	1.4641	1.3823	0
18/10/2023	R213 On 02-May-24			Bond Future	11.6292	11.5725	79.9036	80.1290	0
18/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	628.6600	678.1500	0.6287	0.6782	0
18/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6219.0400	6043.1500	6.2190	6.0432	0
18/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	635.4500	685.3600	0.6355	0.6854	0
18/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6182.6000	6007.1300	6.1826	6.0071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	642.4600	692.7900	0.6425	0.6928	0
18/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6146.4000	5971.3500	6.1464	5.9714	0
18/10/2023	R213 On 01-August-24			Bond Future	11.7412	11.6817	81.7218	81.9521	0
18/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1387.8300	1468.1600	1.3878	1.4682	0
18/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4885.7000	4735.7100	4.8857	4.7357	0
18/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1399.3400	1480.1500	1.3993	1.4802	0
18/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4856.4400	4706.9300	4.8564	4.7069	0
18/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1410.6600	1491.9400	1.4107	1.4919	0
18/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4827.0200	4677.9800	4.8270	4.6780	0
18/10/2023	R213 On 07-November-24			Bond Future	11.8918	11.8291	80.1235	80.3586	0
18/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1900.2200	1995.5200	1.9002	1.9955	0
18/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4503.9800	4364.1400	4.5040	4.3641	0
18/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1915.4000	2011.1800	1.9154	2.0112	0
18/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4480.2000	4340.8400	4.4802	4.3408	0
18/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1930.3400	2026.5900	1.9303	2.0266	0
18/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4456.2100	4317.3200	4.4562	4.3173	0
18/10/2023	R214 On 02-November-23			Bond Future	12.8965	12.8051	57.2979	57.7012	19,146
18/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	0
18/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6960.6500	6557.4600	6.9607	6.5575	0
18/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0100	0.0600	0.0000	0.0001	0
18/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6908.0000	6504.8100	6.9080	6.5048	0
18/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0100	0.0700	0.0000	0.0001	0
18/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6855.4100	6452.2300	6.8554	6.4522	0
18/10/2023	R214 On 01-February-24			Bond Future	13.0264	12.9315	58.5609	58.9732	6,579
18/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	534.4000	633.5900	0.5344	0.6336	0
18/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4580.4100	4267.2400	4.5804	4.2672	0
18/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	544.7500	645.2900	0.5448	0.6453	0
18/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4542.5800	4230.7600	4.5426	4.2308	0
18/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	555.2400	657.1400	0.5552	0.6571	0
18/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4504.9400	4194.4800	4.5049	4.1945	0
18/10/2023	R214 On 02-May-24			Bond Future	13.1482	13.0498	56.5675	56.9890	0
18/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	388.4000	449.5500	0.3884	0.4496	0
18/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8377.3300	8016.9900	8.3773	8.0170	0
18/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	393.9700	455.8100	0.3940	0.4558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	8330.4600	7970.8100	8.3305	7.9708	0
18/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	399.6900	462.2400	0.3997	0.4622	0
18/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	8283.8000	7924.8600	8.2838	7.9249	0
18/10/2023	R214 On 01-August-24			Bond Future	13.2694	13.1674	57.8546	58.2855	0
18/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1287.9500	1420.9500	1.2880	1.4210	0
18/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	6271.2200	5973.2500	6.2712	5.9733	0
18/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1299.7400	1433.6100	1.2997	1.4336	0
18/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	6235.0100	5937.9100	6.2350	5.9379	0
18/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1311.4200	1446.1700	1.3114	1.4462	0
18/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	6198.7500	5902.5300	6.1988	5.9025	0
18/10/2023	R214 On 07-November-24			Bond Future	13.4182	13.3120	55.9362	56.3770	0
18/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2054.8000	2228.3200	2.0548	2.2283	0
18/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5600.7300	5333.4600	5.6007	5.3335	0
18/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2070.7900	2245.1900	2.0708	2.2452	0
18/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5571.2500	5304.8600	5.5713	5.3049	0
18/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2087.0800	2262.3600	2.0871	2.2624	0
18/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5542.1100	5276.6000	5.5421	5.2766	0
18/10/2023	R248 On 02-November-23			Bond Future	13.0125	12.9163	70.3827	70.8941	48,972
18/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0300	0.0000	0.0000	0
18/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	9093.7700	8582.3700	9.0938	8.5824	0
18/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
18/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	9028.0900	8516.6800	9.0281	8.5167	0
18/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0100	0.0300	0.0000	0.0000	0
18/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8962.4900	8451.0800	8.9625	8.4511	0
18/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.2400	0.9100	0.0002	0.0009	207
18/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6976.1400	6465.3800	6.9761	6.4654	0
18/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	95.4300	173.4700	0.0954	0.1735	207
18/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2898.9800	2465.5900	2.8990	2.4656	0
18/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3095.9000	3575.4500	3.0959	3.5755	0
18/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	116.7200	84.8400	0.1167	0.0848	207
18/10/2023	R248 On 01-February-24			Bond Future	13.1493	13.0490	71.9340	72.4570	185,636
18/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	134.0800	170.7900	0.1341	0.1708	1,000
18/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9739.7800	9253.4900	9.7398	9.2535	0
18/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	517.7400	624.5000	0.5177	0.6245	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	6127.3200	5711.0800	6.1273	5.7111	0
18/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	527.2200	635.4300	0.5272	0.6354	0
18/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	6077.2300	5662.4400	6.0772	5.6624	0
18/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	536.8200	646.5100	0.5368	0.6465	0
18/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	6027.3400	5614.0300	6.0273	5.6140	0
18/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	693.1800	825.3300	0.6932	0.8253	100
18/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5359.6900	4968.8400	5.3597	4.9688	0
18/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2302.0200	2583.9600	2.3020	2.5840	0
18/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2558.0600	2317.0000	2.5581	2.3170	1,100
18/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3082.2800	3409.9800	3.0823	3.4100	0
18/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1956.4000	1761.1000	1.9564	1.7611	1,000
18/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	4841.2400	5240.2600	4.8412	5.2403	0
18/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1145.0200	1021.0400	1.1450	1.0210	1,100
18/10/2023	R248 On 02-May-24			Bond Future	13.2776	13.1733	69.0961	69.6306	0
18/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	396.3000	463.5700	0.3963	0.4636	0
18/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10920.6400	10453.3200	10.9206	10.4533	0
18/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	402.2700	470.3500	0.4023	0.4704	0
18/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10860.9500	10394.4400	10.8610	10.3944	0
18/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	408.4000	477.3200	0.4084	0.4773	0
18/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10801.5200	10335.8500	10.8015	10.3359	0
18/10/2023	R248 On 01-August-24			Bond Future	13.4060	13.2975	70.6682	71.2148	13,000
18/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1593.2700	1763.8100	1.5933	1.7638	0
18/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7563.8600	7187.8000	7.5639	7.1878	0
18/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1607.5300	1779.1700	1.6075	1.7792	0
18/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7519.9400	7144.9800	7.5199	7.1450	0
18/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1621.8700	1794.6200	1.6219	1.7946	0
18/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7476.1800	7102.3300	7.4762	7.1023	0
18/10/2023	R248 On 07-November-24			Bond Future	13.5630	13.4497	67.9121	68.4712	0
18/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2615.5700	2841.6100	2.6156	2.8416	0
18/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6660.9100	6327.8400	6.6609	6.3278	0
18/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2635.2700	2862.4000	2.6353	2.8624	0
18/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6626.1800	6294.2000	6.6262	6.2942	0
18/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2655.0400	2883.2700	2.6550	2.8833	0
18/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6591.6000	6260.7200	6.5916	6.2607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0