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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
20/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	2025 On 02-November-23			Bond Future	172.7623	172.7352	172.7623	172.7352	1,456
20/10/2023	2025 On 01-February-24			Bond Future	174.8233	174.7879	174.8233	174.7879	9,802
20/10/2023	2025 On 02-May-24			Bond Future	178.7638	178.7452	178.7638	178.7452	0
20/10/2023	2025 On 01-August-24			Bond Future	181.0324	181.0136	181.0324	181.0136	0
20/10/2023	2025 On 07-November-24			Bond Future	185.4475	185.4135	185.4475	185.4135	0
20/10/2023	2029 On 02-November-23			Bond Future	124.6404	124.8103	124.6404	124.8103	1,002
20/10/2023	2029 On 01-February-24			Bond Future	127.4239	127.5920	127.4239	127.5920	2,664
20/10/2023	2029 On 02-May-24			Bond Future	128.9283	129.1127	128.9283	129.1127	0
20/10/2023	2029 On 01-August-24			Bond Future	131.8913	132.0803	131.8913	132.0803	0
20/10/2023	2029 On 07-November-24			Bond Future	133.7054	133.8883	133.7054	133.8883	0
20/10/2023	2030 On 02-November-23			Bond Future	10.7897	10.8760	89.7039	89.3509	16,986

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
20/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5182.2500	5535.2300	5.1823	5.5352	0
20/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	500
20/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3786.3500	4139.3200	3.7864	4.1393	0
20/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.1400	0.0700	0.0001	0.0001	800
20/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	3012.8000	3365.7100	3.0128	3.3657	0
20/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	35.2300	21.3500	0.0352	0.0214	500
20/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1692.5900	2031.6900	1.6926	2.0317	0
20/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	227.4700	158.2600	0.2275	0.1583	500
20/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	926.3500	1210.1200	0.9264	1.2101	0
20/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	558.6500	420.9700	0.5587	0.4210	0
20/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	516.4100	731.7100	0.5164	0.7317	0
20/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	581.7800	440.0400	0.5818	0.4400	0
20/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	498.6000	709.8400	0.4986	0.7098	0
20/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	605.3800	459.5800	0.6054	0.4596	0
20/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	481.2800	688.4600	0.4813	0.6885	0
20/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1490.5200	1237.3200	1.4905	1.2373	500
20/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	149.9000	249.6800	0.1499	0.2497	0
20/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2613.1900	2297.0500	2.6132	2.2971	0
20/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	37.7600	74.6000	0.0378	0.0746	500
20/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3145.1500	2814.2200	3.1452	2.8142	0
20/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	19.3600	41.4100	0.0194	0.0414	800
20/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5811.7400	5459.9000	5.8117	5.4599	0
20/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.5200	1.6600	0.0005	0.0017	500
20/10/2023	2030 On 01-February-24			Bond Future	10.8855	10.9776	87.6791	87.3144	53,368
20/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	253.4300	245.9800	0.2534	0.2460	400
20/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5674.8600	6032.1400	5.6749	6.0321	0
20/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	411.7700	394.9500	0.4118	0.3950	500
20/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4476.6900	4824.6000	4.4767	4.8246	0
20/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	436.7700	418.3100	0.4368	0.4183	1,360
20/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4333.8700	4680.1400	4.3339	4.6801	0
20/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	483.6900	462.1200	0.4837	0.4621	500
20/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4088.0200	4431.1800	4.0880	4.4312	0
20/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	542.6900	509.8700	0.5427	0.5099	400

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20/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3855.4200	4187.3300	3.8554	4.1873	0
20/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	626.5400	577.4600	0.6265	0.5775	200
20/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3566.0600	3881.7100	3.5661	3.8817	0
20/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	884.0300	803.9300	0.8840	0.8039	500
20/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2878.4400	3163.0700	2.8784	3.1631	0
20/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	1952.9200	1773.5200	1.9529	1.7735	0
20/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1499.8400	1685.1700	1.4998	1.6852	700
20/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2706.2900	2477.6900	2.7063	2.4777	0
20/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1041.5000	1177.6300	1.0415	1.1776	1,360
20/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2811.9200	2577.9400	2.8119	2.5779	0
20/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	992.3200	1123.0700	0.9923	1.1231	0
20/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2838.5000	2603.3500	2.8385	2.6034	0
20/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	980.2600	1109.8400	0.9803	1.1098	0
20/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2865.3500	2628.7100	2.8654	2.6287	0
20/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	968.4800	1096.5700	0.9685	1.0966	0
20/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	3952.5500	3671.1800	3.9526	3.6712	0
20/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	603.9900	687.3500	0.6040	0.6874	200
20/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4257.1800	3967.5500	4.2572	3.9676	0
20/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	531.7500	606.8500	0.5318	0.6069	500
20/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4288.0300	3997.6100	4.2880	3.9976	0
20/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	525.0300	599.3400	0.5250	0.5993	500
20/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5043.5500	4735.4100	5.0436	4.7354	0
20/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	385.1700	441.7600	0.3852	0.4418	400
20/10/2023	2030 On 02-May-24			Bond Future	10.9892	11.0842	89.6343	89.2704	18,698
20/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	550.9100	555.2700	0.5509	0.5553	1,000
20/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5845.8200	6214.1300	5.8458	6.2141	0
20/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	647.1900	649.6900	0.6472	0.6497	0
20/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5324.9800	5691.4300	5.3250	5.6914	0
20/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	654.0900	656.3200	0.6541	0.6563	0
20/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5290.9200	5657.1000	5.2909	5.6571	0
20/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	661.0500	663.2000	0.6611	0.6632	0
20/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5256.9400	5623.0400	5.2569	5.6230	0
20/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	956.1200	923.9900	0.9561	0.9240	1,000
20/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4213.6500	4545.4700	4.2137	4.5455	0

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20/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1575.8500	1488.1100	1.5759	1.4881	500
20/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3007.8600	3284.0700	3.0079	3.2841	0
20/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	1923.9900	1805.7500	1.9240	1.8058	1,080
20/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2576.5600	2822.2700	2.5766	2.8223	0
20/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2530.7300	2373.0900	2.5307	2.3731	500
20/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2030.0400	2236.3500	2.0300	2.2364	0
20/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4594.5300	4350.9700	4.5945	4.3510	0
20/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1036.3000	1156.6900	1.0363	1.1567	1,000
20/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5862.5900	5588.2400	5.8626	5.5882	0
20/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	719.1200	808.7200	0.7191	0.8087	1,080
20/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8190.4700	7897.8000	8.1905	7.8978	0
20/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	362.1400	433.4200	0.3621	0.4334	500
20/10/2023	2030 On 01-August-24			Bond Future	11.0934	11.1940	87.6679	87.2958	0
20/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1437.0700	1329.6000	1.4371	1.3296	0
20/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4169.9500	4434.5700	4.1700	4.4346	0
20/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1450.4000	1342.4500	1.4504	1.3425	0
20/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4144.7900	4408.9300	4.1448	4.4089	0
20/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1463.8200	1355.0900	1.4638	1.3551	0
20/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4119.7300	4383.0900	4.1197	4.3831	0
20/10/2023	2030 On 07-November-24			Bond Future	11.2172	11.3265	89.7823	89.3938	221
20/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2021.1600	1864.6300	2.0212	1.8646	0
20/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3742.7200	3974.7400	3.7427	3.9747	0
20/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2036.8100	1879.4800	2.0368	1.8795	0
20/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3721.8600	3953.0800	3.7219	3.9531	0
20/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2052.8800	1894.4000	2.0529	1.8944	0
20/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3701.4500	3931.5200	3.7015	3.9315	0
20/10/2023	2032 On 02-November-23			Bond Future	11.7180	11.8046	82.6179	82.2206	68,825
20/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
20/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6627.7500	7024.9700	6.6278	7.0250	0
20/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
20/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5465.5900	5862.8100	5.4656	5.8628	0
20/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
20/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5415.5100	5812.7300	5.4155	5.8127	0
20/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

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20/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4817.5100	5214.7300	4.8175	5.2147	0
20/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	10,000
20/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4126.6000	4523.8000	4.1266	4.5238	0
20/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.8300	0.0500	0.0008	0.0001	0
20/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3395.1000	3791.5400	3.3951	3.7915	500
20/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	4.1500	0.5000	0.0042	0.0005	500
20/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2962.9500	3356.5200	2.9630	3.3565	0
20/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	23.9500	5.6700	0.0240	0.0057	0
20/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2358.8700	2737.8100	2.3589	2.7378	0
20/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	26.8000	6.6200	0.0268	0.0066	0
20/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2313.9800	2691.0200	2.3140	2.6910	0
20/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	29.9000	7.6800	0.0299	0.0077	0
20/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2269.3700	2644.3700	2.2694	2.6444	0
20/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	44.6800	13.4300	0.0447	0.0134	0
20/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	2093.6800	2459.6500	2.0937	2.4597	500
20/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	234.2600	124.4200	0.2343	0.1244	0
20/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1245.7400	1533.1200	1.2457	1.5331	500
20/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	397.3100	241.4900	0.3973	0.2415	0
20/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	942.7600	1184.1600	0.9428	1.1842	15,500
20/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	822.7200	587.5900	0.8227	0.5876	0
20/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	537.9600	700.0500	0.5380	0.7001	500
20/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1187.7000	908.8900	1.1877	0.9089	0
20/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	355.5900	474.0000	0.3556	0.4740	0
20/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2534.2000	2176.0300	2.5342	2.1760	0
20/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	88.8300	127.8800	0.0888	0.1279	500
20/10/2023	2032 On 01-February-24			Bond Future	11.8394	11.9308	84.4424	84.0328	84,170
20/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	102.1000	91.3000	0.1021	0.0913	1,200
20/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8897.4700	9296.3100	8.8975	9.2963	0
20/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	301.8400	270.7000	0.3018	0.2707	500
20/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6180.7000	6559.2000	6.1807	6.5592	0
20/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	402.7800	361.6800	0.4028	0.3617	1,200
20/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5449.9700	5818.5100	5.4500	5.8185	0
20/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	416.2900	373.9400	0.4163	0.3739	200
20/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5366.3200	5733.6100	5.3663	5.7336	0

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20/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	690.6500	622.7200	0.6907	0.6227	500
20/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4152.5600	4494.2700	4.1526	4.4943	0
20/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1796.4300	1644.6000	1.7964	1.6446	0
20/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2199.5000	2457.3100	2.1995	2.4573	200
20/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	1980.6200	1817.2500	1.9806	1.8173	0
20/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2022.7600	2269.0300	2.0228	2.2690	0
20/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2004.3000	1839.4800	2.0043	1.8395	0
20/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2001.4700	2246.2900	2.0015	2.2463	0
20/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2028.1300	1861.8600	2.0281	1.8619	0
20/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1980.3600	2223.7300	1.9804	2.2237	0
20/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3861.7900	3606.6300	3.8618	3.6066	0
20/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	961.4500	1115.9300	0.9615	1.1159	200
20/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4249.9300	3980.2800	4.2499	3.9803	0
20/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	837.3800	977.3700	0.8374	0.9774	1,200
20/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4615.1400	4333.0000	4.6151	4.3330	0
20/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	736.9300	864.4300	0.7369	0.8644	500
20/10/2023	2032 On 02-May-24			Bond Future	11.9655	12.0594	82.1632	81.7527	61,107
20/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	512.0300	476.4700	0.5120	0.4765	1,000
20/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7970.5200	8345.4400	7.9705	8.3454	0
20/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	630.4800	587.0900	0.6305	0.5871	0
20/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7209.8200	7576.9100	7.2098	7.5769	0
20/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	637.6700	593.7800	0.6377	0.5938	0
20/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7168.4900	7535.0800	7.1685	7.5351	0
20/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	644.9300	600.5300	0.6449	0.6005	0
20/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7127.2800	7493.3600	7.1273	7.4934	0
20/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	667.1200	621.3100	0.6671	0.6213	500
20/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	7004.2400	7368.9100	7.0042	7.3689	0
20/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	713.3700	664.4900	0.7134	0.6645	1,550
20/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6760.9700	7122.5700	6.7610	7.1226	0
20/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	896.1000	835.3300	0.8961	0.8353	1,000
20/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5940.0600	6289.7700	5.9401	6.2898	0
20/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1153.2200	1061.0000	1.1532	1.0610	500
20/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5114.9900	5433.2500	5.1150	5.4333	0
20/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1535.0300	1388.7300	1.5350	1.3887	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
20/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4294.5400	4558.7200	4.2945	4.5587	0
20/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5341.8600	5010.3900	5.3419	5.0104	0
20/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1373.7800	1452.7900	1.3738	1.4528	1,000
20/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6218.9800	5870.8000	6.2190	5.8708	0
20/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1111.6100	1173.9100	1.1116	1.1739	500
20/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6765.6600	6408.8800	6.7657	6.4089	0
20/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	977.3500	1031.0500	0.9774	1.0311	1,550
20/10/2023	2032 On 01-August-24			Bond Future	12.0909	12.1893	84.0326	83.6129	0
20/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1430.8200	1289.0000	1.4308	1.2890	0
20/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5682.5700	5960.5000	5.6826	5.9605	0
20/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1442.7400	1300.3200	1.4427	1.3003	0
20/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5648.7800	5926.1100	5.6488	5.9261	0
20/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1455.0000	1311.7100	1.4550	1.3117	0
20/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5615.3600	5891.8200	5.6154	5.8918	0
20/10/2023	2032 On 07-November-24			Bond Future	12.2461	12.3515	81.8915	81.4546	243
20/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1911.7600	1725.6800	1.9118	1.7257	0
20/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5224.4500	5475.2100	5.2245	5.4752	0
20/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1927.6900	1738.5000	1.9277	1.7385	0
20/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5196.5900	5444.2400	5.1966	5.4442	0
20/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1943.6900	1751.7000	1.9437	1.7517	0
20/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5168.8400	5413.6900	5.1688	5.4137	0
20/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2193.0500	1985.8000	2.1931	1.9858	1,615
20/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4765.3300	4994.9200	4.7653	4.9949	0
20/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6330.3000	5956.2500	6.3303	5.9563	0
20/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1864.2500	1927.0400	1.8643	1.9270	1,615
20/10/2023	2033 On 02-November-23			Bond Future	116.0747	116.7267	116.0747	116.7267	1,011
20/10/2023	2033 On 01-February-24			Bond Future	118.6669	119.3283	118.6669	119.3283	7,064
20/10/2023	2033 On 02-May-24			Bond Future	119.8778	120.5660	119.8778	120.5660	0
20/10/2023	2033 On 01-August-24			Bond Future	122.6330	123.3371	122.6330	123.3371	0
20/10/2023	2033 On 07-November-24			Bond Future	124.1230	124.8343	124.1230	124.8343	0
20/10/2023	2037 On 02-November-23			Bond Future	12.7197	12.7762	75.5691	75.2852	28,893
20/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.1600	0.1300	0.0002	0.0001	0
20/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6258.3500	6542.1700	6.2584	6.5422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.1700	0.1400	0.0002	0.0001	0
20/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6201.5900	6485.4100	6.2016	6.4854	0
20/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.1900	0.1600	0.0002	0.0002	0
20/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6144.9000	6428.7200	6.1449	6.4287	0
20/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	15.6500	13.5800	0.0157	0.0136	731
20/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3668.3500	3950.1300	3.6684	3.9501	0
20/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	356.3500	304.8400	0.3564	0.3048	731
20/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1372.3500	1604.6900	1.3724	1.6047	0
20/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5561.0200	5280.9100	5.5610	5.2809	0
20/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	3.3800	7.1200	0.0034	0.0071	731
20/10/2023	2037 On 01-February-24			Bond Future	12.8544	12.9139	72.9818	72.6884	129,005
20/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	729.4300	674.8400	0.7294	0.6748	2,500
20/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4657.7200	4896.6000	4.6577	4.8966	0
20/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1062.2000	987.7600	1.0622	0.9878	0
20/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3828.5500	4047.5800	3.8286	4.0476	0
20/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1079.2500	1003.8700	1.0793	1.0039	0
20/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3793.4000	4011.4900	3.7934	4.0115	0
20/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1096.4700	1020.1500	1.0965	1.0202	0
20/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3758.4700	3975.6200	3.7585	3.9756	0
20/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2458.7900	2318.8200	2.4588	2.3188	0
20/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2086.2600	2239.7600	2.0863	2.2398	2,500
20/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5758.4100	5533.9200	5.7584	5.5339	0
20/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	716.2400	785.2200	0.7162	0.7852	2,500
20/10/2023	2037 On 02-May-24			Bond Future	12.9937	13.0542	74.6091	74.3166	0
20/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	515.9700	496.5200	0.5160	0.4965	0
20/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8733.1500	9006.2200	8.7332	9.0062	0
20/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	523.1700	503.4100	0.5232	0.5034	0
20/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8683.6000	8956.3600	8.6836	8.9564	0
20/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	530.4500	510.3900	0.5305	0.5104	0
20/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8634.1800	8906.6400	8.6342	8.9066	0
20/10/2023	2037 On 01-August-24			Bond Future	13.1363	13.1992	72.0504	71.7513	0
20/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1538.0700	1455.9900	1.5381	1.4560	0
20/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6787.1900	7004.1600	6.7872	7.0042	0
20/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1551.5500	1468.9100	1.5516	1.4689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6747.9000	6964.3100	6.7479	6.9643	0
20/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1565.3400	1481.9100	1.5653	1.4819	1,383
20/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6708.9700	6924.5900	6.7090	6.9246	0
20/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3734.0900	3578.8800	3.7341	3.5789	0
20/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3573.6500	3717.4900	3.5737	3.7175	1,383
20/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5571.5200	5376.0400	5.5715	5.3760	0
20/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2419.6400	2523.2100	2.4196	2.5232	1,383
20/10/2023	2037 On 07-November-24			Bond Future	13.2948	13.3620	73.7871	73.4746	469
20/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2415.3200	2268.9700	2.4153	2.2690	0
20/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5921.4800	6087.6800	5.9215	6.0877	0
20/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2433.9500	2286.9400	2.4340	2.2869	0
20/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5890.0600	6055.6000	5.8901	6.0556	0
20/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2452.9600	2305.0000	2.4530	2.3050	0
20/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5859.0600	6023.6500	5.8591	6.0237	0
20/10/2023	2038 On 02-November-23			Bond Future	124.9649	125.5144	124.9649	125.5144	1,922
20/10/2023	2038 On 01-February-24			Bond Future	125.7339	126.2899	125.7339	126.2899	2,741
20/10/2023	2038 On 02-May-24			Bond Future	128.5680	129.1491	128.5680	129.1491	1,706
20/10/2023	2038 On 01-August-24			Bond Future	129.4527	130.0476	129.4527	130.0476	0
20/10/2023	2038 On 07-November-24			Bond Future	132.6092	133.2077	132.6092	133.2077	0
20/10/2023	2040 On 02-November-23			Bond Future	12.9399	12.9915	75.9168	75.6454	20,105
20/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	875
20/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8274.4500	8545.8200	8.2745	8.5458	0
20/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	0
20/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7777.3700	8048.7400	7.7774	8.0487	0
20/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
20/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7715.5600	7986.9400	7.7156	7.9869	0
20/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0300	0.0200	0.0000	0.0000	0
20/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7653.8400	7925.2100	7.6538	7.9252	0
20/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.2300	0.1900	0.0002	0.0002	128
20/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6434.4500	6705.7900	6.4345	6.7058	0
20/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	4.6000	4.2000	0.0046	0.0042	225
20/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4662.1800	4933.1600	4.6622	4.9332	0
20/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	188.7400	163.7000	0.1887	0.1637	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2019.5400	2265.8800	2.0195	2.2659	0
20/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	897.3700	792.6500	0.8974	0.7927	0
20/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	738.7600	905.4200	0.7388	0.9054	875
20/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1311.4300	1171.3800	1.3114	1.1714	0
20/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	473.5900	604.9200	0.4736	0.6049	1,100
20/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3601.3400	3357.2100	3.6013	3.3572	0
20/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	46.9000	74.1500	0.0469	0.0742	128
20/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4816.9800	4555.2700	4.8170	4.5553	0
20/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	12.3300	22.0000	0.0123	0.0220	1,100
20/10/2023	2040 On 01-February-24			Bond Future	13.0764	13.1307	73.0868	72.8061	137,752
20/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	752.3400	698.2600	0.7523	0.6983	1,000
20/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4961.7100	5188.3400	4.9617	5.1883	0
20/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	794.8300	738.0700	0.7948	0.7381	0
20/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4834.5200	5058.4700	4.8345	5.0585	0
20/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	809.2100	751.7500	0.8092	0.7518	0
20/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4792.4700	5015.7200	4.7925	5.0157	0
20/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	823.8800	765.4800	0.8239	0.7655	0
20/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4750.7700	4973.0800	4.7508	4.9731	0
20/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	1907.2500	1794.2800	1.9073	1.7943	1,000
20/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2831.1400	2998.8800	2.8311	2.9989	0
20/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5080.8000	4877.0800	5.0808	4.8771	0
20/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	1000.7200	1077.7100	1.0007	1.0777	1,000
20/10/2023	2040 On 02-May-24			Bond Future	13.2169	13.2719	74.7164	74.4369	0
20/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	505.0800	484.4200	0.5051	0.4844	0
20/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9543.7200	9802.5600	9.5437	9.8026	0
20/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	512.3100	491.3500	0.5123	0.4914	0
20/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9489.7600	9748.3000	9.4898	9.7483	0
20/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	519.6200	498.3500	0.5196	0.4984	0
20/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9435.9600	9694.1900	9.4360	9.6942	0
20/10/2023	2040 On 01-August-24			Bond Future	13.3607	13.4180	71.9097	71.6239	0
20/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1649.4800	1576.6200	1.6495	1.5766	0
20/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7166.6600	7379.5600	7.1667	7.3796	0
20/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1663.8800	1590.5000	1.6639	1.5905	0
20/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7124.9300	7337.3100	7.1249	7.3373	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1678.3700	1604.4500	1.6784	1.6045	0
20/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7083.3600	7295.2000	7.0834	7.2952	0
20/10/2023	2040 On 07-November-24			Bond Future	13.5197	13.5809	73.6428	73.3439	954
20/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2762.4300	2596.1200	2.7624	2.5961	0
20/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6223.2100	6355.8300	6.2232	6.3558	0
20/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2782.8400	2615.8900	2.7828	2.6159	0
20/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6190.8100	6322.7900	6.1908	6.3228	0
20/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2803.0300	2635.4400	2.8030	2.6354	0
20/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6158.2500	6289.5900	6.1583	6.2896	0
20/10/2023	2044 On 02-November-23			Bond Future	13.0244	13.0810	72.0566	71.7612	35,281
20/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8524.6400	8820.0400	8.5246	8.8200	0
20/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8461.0500	8756.4500	8.4611	8.7565	0
20/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
20/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8397.5600	8692.9500	8.3976	8.6930	0
20/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.6400	0.6000	0.0006	0.0006	5,860
20/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5746.1000	6041.4600	5.7461	6.0415	0
20/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	269.0700	211.7400	0.2691	0.2117	0
20/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1733.9800	1972.0500	1.7340	1.9721	5,860
20/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	752.4600	625.9700	0.7525	0.6260	0
20/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	880.7800	1049.6900	0.8808	1.0497	6,375
20/10/2023	2044 On 01-February-24			Bond Future	13.1575	13.2170	69.2666	68.9615	102,098
20/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	612.8700	563.2400	0.6129	0.5632	0
20/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5454.4100	5709.8900	5.4544	5.7099	0
20/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	625.1100	574.5800	0.6251	0.5746	0
20/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5408.9400	5663.5200	5.4089	5.6635	0
20/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	637.4100	586.0600	0.6374	0.5861	0
20/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5363.6100	5617.3700	5.3636	5.6174	0
20/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2641.0200	2488.1500	2.6410	2.4882	0
20/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2167.4600	2319.7000	2.1675	2.3197	5,000
20/10/2023	2044 On 02-May-24			Bond Future	13.2942	13.3546	70.8111	70.5062	0
20/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	475.6300	454.8600	0.4756	0.4549	0
20/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9737.4400	10021.5000	9.7374	10.0215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	482.6400	461.5500	0.4826	0.4616	0
20/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9681.9300	9965.6700	9.6819	9.9657	0
20/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	489.7200	468.3000	0.4897	0.4683	0
20/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9626.5700	9909.9800	9.6266	9.9100	0
20/10/2023	2044 On 01-August-24			Bond Future	13.4338	13.4968	68.0406	67.7290	0
20/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1482.1400	1411.6400	1.4821	1.4116	0
20/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7653.4500	7894.5900	7.6535	7.8946	0
20/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1495.8300	1424.7900	1.4958	1.4248	0
20/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7609.6700	7850.2700	7.6097	7.8503	0
20/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1509.4100	1437.8100	1.5094	1.4378	0
20/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7565.8400	7805.8800	7.5658	7.8059	0
20/10/2023	2044 On 07-November-24			Bond Future	13.5877	13.6547	69.6804	69.3553	0
20/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2707.5700	2582.1800	2.7076	2.5822	0
20/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6207.3700	6407.0800	6.2074	6.4071	0
20/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2727.7600	2601.7400	2.7278	2.6017	0
20/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6174.4900	6373.5700	6.1745	6.3736	0
20/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2748.0200	2621.3700	2.7480	2.6214	0
20/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6141.7500	6340.2000	6.1418	6.3402	0
20/10/2023	2046 On 02-November-23			Bond Future	106.5074	106.8142	106.5074	106.8142	10,338
20/10/2023	2046 On 01-February-24			Bond Future	108.8859	109.1949	108.8859	109.1949	10,593
20/10/2023	2046 On 02-May-24			Bond Future	109.1907	109.5175	109.1907	109.5175	4,626
20/10/2023	2046 On 01-August-24			Bond Future	111.7001	112.0346	111.7001	112.0346	0
20/10/2023	2046 On 07-November-24			Bond Future	112.2195	112.5529	112.2195	112.5529	0
20/10/2023	2050 On 02-November-23			Bond Future	107.2699	107.6094	107.2699	107.6094	7,974
20/10/2023	2050 On 01-February-24			Bond Future	107.4119	107.7540	107.4119	107.7540	10,613
20/10/2023	2050 On 02-May-24			Bond Future	109.8329	110.1937	109.8329	110.1937	3,316
20/10/2023	2050 On 01-August-24			Bond Future	110.0504	110.4194	110.0504	110.4194	0
20/10/2023	2050 On 07-November-24			Bond Future	112.7335	113.1025	112.7335	113.1025	0
20/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	AL37 On 02-November-23			Index Future	895.9910	893.2050	895.9910	893.2050	0
20/10/2023	AL37 On 01-February-24			Index Future	915.7790	912.8910	915.7790	912.8910	0
20/10/2023	AL37 On 02-May-24			Index Future	936.2050	933.3430	936.2050	933.3430	0
20/10/2023	AL37 On 01-August-24			Index Future	957.5100	954.5860	957.5100	954.5860	0
20/10/2023	AL37 On 07-November-24			Index Future	980.6510	977.5780	980.6510	977.5780	0
20/10/2023	AL7T On 02-November-23			Index Future	1003.0230	998.7210	1003.0230	998.7210	0
20/10/2023	AL7T On 01-February-24			Index Future	1025.1740	1020.7320	1025.1740	1,020.7320	0
20/10/2023	AL7T On 02-May-24			Index Future	1048.0400	1043.6010	1048.0400	1,043.6010	0
20/10/2023	AL7T On 01-August-24			Index Future	1071.8910	1067.3530	1071.8910	1,067.3530	0
20/10/2023	AL7T On 07-November-24			Index Future	1097.7950	1093.0610	1097.7950	1,093.0610	0
20/10/2023	ALBI On 02-November-23			Index Future	878.5160	875.2160	878.5160	875.2160	87
20/10/2023	ALBI On 01-February-24			Index Future	897.9180	894.5050	897.9180	894.5050	20
20/10/2023	ALBI On 02-May-24			Index Future	917.9450	914.5460	917.9450	914.5460	0
20/10/2023	ALBI On 01-August-24			Index Future	938.8350	935.3600	938.8350	935.3600	0
20/10/2023	ALBI On 07-November-24			Index Future	961.5240	957.8900	961.5240	957.8900	0
20/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	ES33 On 02-November-23			Bond Future	13.1695	13.2264	70.2673	70.0273	0
20/10/2023	ES33 On 01-February-24			Bond Future	13.3393	13.3995	71.8365	71.5880	0
20/10/2023	ES33 On 02-May-24			Bond Future	13.5114	13.5726	69.6563	69.4092	0
20/10/2023	ES33 On 01-August-24			Bond Future	13.6840	13.7480	71.2568	71.0042	0
20/10/2023	ES33 On 07-November-24			Bond Future	13.8948	13.9635	69.1879	68.9232	0
20/10/2023	ES42 On 02-November-23			Bond Future	13.6373	13.6941	65.9185	65.6503	0
20/10/2023	ES42 On 01-February-24			Bond Future	13.7919	13.8517	67.3906	67.1135	0
20/10/2023	ES42 On 02-May-24			Bond Future	13.9542	14.0150	64.6470	64.3703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	ES42 On 01-August-24			Bond Future	14.1134	14.1769	66.1322	65.8492	0
20/10/2023	ES42 On 07-November-24			Bond Future	14.3037	14.3715	63.4739	63.1784	0
20/10/2023	GOVI On 02-November-23			GOVI	865.7400	862.4580	865.7400	862.4580	139
20/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	200600.0000	233420.0000	20.0600	23.3420	0
20/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	200700.0000	233520.0000	20.0700	23.3520	0
20/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	200800.0000	233620.0000	20.0800	23.3620	0
20/10/2023	GOVI On 01-February-24			GOVI	884.8590	881.4660	884.8590	881.4660	636
20/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	48790.0000	14860.0000	4.8790	1.4860	0
20/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	48690.0000	14760.0000	4.8690	1.4760	0
20/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	48590.0000	14660.0000	4.8590	1.4660	0
20/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-May-24			GOVI	904.5950	901.2150	904.5950	901.2150	40
20/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	463750.0000	497550.0000	46.3750	49.7550	0
20/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	463850.0000	497650.0000	46.3850	49.7650	0
20/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	463950.0000	497750.0000	46.3950	49.7750	0
20/10/2023	GOVI On 01-August-24			GOVI	925.1810	921.7260	925.1810	921.7260	0
20/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	181890.0000	216440.0000	18.1890	21.6440	0
20/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	181990.0000	216540.0000	18.1990	21.6540	0
20/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	182090.0000	216640.0000	18.2090	21.6640	0
20/10/2023	GOVI On 07-November-24			GOVI	947.5400	943.9270	947.5400	943.9270	0
20/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	12400.0000	48530.0000	1.2400	4.8530	0
20/10/2023	GOVI On 07-November-24	948.79	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
20/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	12500.0000	48630.0000	1.2500	4.8630	0
20/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	12600.0000	48730.0000	1.2600	4.8730	0
20/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/10/2023	IGOV On 02-November-23			Index Future	325.2400	326.0350	325.2400	326.0350	58
20/10/2023	IGOV On 01-February-24			Index Future	332.5030	333.3020	332.5030	333.3020	417
20/10/2023	IGOV On 02-May-24			Index Future	339.9980	340.8480	339.9980	340.8480	0
20/10/2023	IGOV On 01-August-24			Index Future	347.8130	348.6830	347.8130	348.6830	0
20/10/2023	IGOV On 07-November-24			Index Future	356.2990	357.1620	356.2990	357.1620	0
20/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
20/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3420	8.3390	91.6580	91.6610	0
20/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3700	8.3730	91.6300	91.6270	0
20/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4900	8.5390	91.5100	91.4610	0
20/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5000	8.5110	91.5000	91.4890	0
20/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5400	8.5500	91.4600	91.4500	0
20/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.5300	8.5450	91.4700	91.4550	0
20/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4700	8.4860	91.5300	91.5140	0
20/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4100	8.4260	91.5900	91.5740	0
20/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3000	8.3280	91.7000	91.6720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.2500	8.2770	91.7500	91.7230	0
20/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1700	8.1880	91.8300	91.8120	0
20/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1600	8.1720	91.8400	91.8280	0
20/10/2023	R035 On 02-November-23			Bond Future	12.3952	12.4619	80.5220	80.1849	103,867
20/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
20/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9784.0000	10121.0400	9.7840	10.1210	0
20/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0500	0.0300	0.0001	0.0000	400
20/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6863.7300	7200.7500	6.8637	7.2008	0
20/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.9500	0.7600	0.0010	0.0008	0
20/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5232.0500	5568.9000	5.2321	5.5689	0
20/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	1.0500	0.8400	0.0011	0.0008	0
20/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5176.6400	5513.4700	5.1766	5.5135	0
20/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	1.1500	0.9300	0.0012	0.0009	0
20/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5121.2700	5458.0900	5.1213	5.4581	0
20/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	14.6600	11.8800	0.0147	0.0119	6,500
20/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3656.4400	3990.7000	3.6564	3.9907	0
20/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	20.4200	16.5000	0.0204	0.0165	731
20/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3446.3000	3779.4200	3.4463	3.7794	0
20/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	419.9900	345.5300	0.4200	0.3455	731
20/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1213.1400	1475.7200	1.2131	1.4757	0
20/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2388.5800	2123.9200	2.3886	2.1239	0
20/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	128.7600	201.1400	0.1288	0.2011	400
20/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5745.9100	5412.1200	5.7459	5.4121	0
20/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	2.3500	5.6000	0.0024	0.0056	731
20/10/2023	R035 On 01-February-24			Bond Future	12.5339	12.6041	82.3002	81.9522	57,549
20/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	61.1100	54.7900	0.0611	0.0548	400
20/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10446.7100	10788.3900	10.4467	10.7884	0
20/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	202.3100	182.1900	0.2023	0.1822	400
20/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7697.6100	8025.4900	7.6976	8.0255	0
20/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1440.2300	1278.8100	1.4402	1.2788	0
20/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3227.1800	3413.7600	3.2272	3.4138	0
20/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1461.0500	1297.7800	1.4611	1.2978	0
20/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3196.7100	3381.4400	3.1967	3.3814	0
20/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1482.2000	1317.0900	1.4822	1.3171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3166.6300	3349.5200	3.1666	3.3495	0
20/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5281.9000	4976.4500	5.2819	4.9765	0
20/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	864.4100	906.9600	0.8644	0.9070	400
20/10/2023	R035 On 02-May-24			Bond Future	12.6663	12.7379	79.6229	79.2752	100,132
20/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	570.5300	542.9100	0.5705	0.5429	0
20/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8260.0100	8580.1000	8.2600	8.5801	0
20/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	578.3100	550.2800	0.5783	0.5503	0
20/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8212.2200	8531.9000	8.2122	8.5319	0
20/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	586.1700	557.7300	0.5862	0.5577	0
20/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8164.5700	8483.8400	8.1646	8.4838	0
20/10/2023	R035 On 01-August-24			Bond Future	12.7974	12.8720	81.4346	81.0790	0
20/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1547.6400	1432.6600	1.5476	1.4327	0
20/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6580.0700	6820.6800	6.5801	6.8207	0
20/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1563.3300	1445.6000	1.5633	1.4456	0
20/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6543.6000	6781.4600	6.5436	6.7815	0
20/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1579.1100	1458.6200	1.5791	1.4586	0
20/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6507.2600	6742.3600	6.5073	6.7424	0
20/10/2023	R035 On 07-November-24			Bond Future	12.9608	13.0405	78.8811	78.5102	0
20/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2107.4100	2000.0000	2.1074	2.0000	0
20/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5929.8600	6193.3400	5.9299	6.1933	0
20/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2124.9500	2017.1400	2.1250	2.0171	0
20/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5897.4400	6160.5200	5.8974	6.1605	0
20/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2142.8800	2034.0600	2.1429	2.0341	0
20/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5865.4500	6127.5200	5.8655	6.1275	0
20/10/2023	R053 On 02-November-23			Bond Future	12.9388	12.9953	91.2779	90.8928	3,320
20/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	676.6500	581.2000	0.6767	0.5812	0
20/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1566.1100	1855.7100	1.5661	1.8557	0
20/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	703.6400	604.8900	0.7036	0.6049	0
20/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1523.4700	1809.7700	1.5235	1.8098	0
20/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	731.2900	629.2100	0.7313	0.6292	0
20/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1481.5800	1764.5500	1.4816	1.7646	0
20/10/2023	R053 On 01-February-24			Bond Future	13.0678	13.1273	93.2937	92.8961	0
20/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2624.4400	2541.4900	2.6244	2.5415	0
20/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3627.5700	3942.2100	3.6276	3.9422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2657.5500	2573.5100	2.6576	2.5735	0
20/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3592.1600	3905.7100	3.5922	3.9057	0
20/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2690.8600	2605.5300	2.6909	2.6055	0
20/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3557.0400	3869.3000	3.5570	3.8693	0
20/10/2023	R053 On 02-May-24			Bond Future	13.2002	13.2608	89.5091	89.1117	5,189
20/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3657.3100	3504.0200	3.6573	3.5040	0
20/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4859.6000	5103.6200	4.8596	5.1036	0
20/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3690.7100	3536.1600	3.6907	3.5362	0
20/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4825.4800	5068.2400	4.8255	5.0682	0
20/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3724.2300	3568.6900	3.7242	3.5687	0
20/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4791.5800	5033.3500	4.7916	5.0334	0
20/10/2023	R053 On 01-August-24			Bond Future	13.3311	13.3942	91.5455	91.1392	0
20/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4420.7200	4234.6000	4.4207	4.2346	0
20/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5739.3700	5959.5700	5.7394	5.9596	0
20/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4453.3400	4266.3700	4.4533	4.2664	0
20/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5705.5300	5924.8800	5.7055	5.9249	0
20/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4486.0500	4298.2200	4.4861	4.2982	0
20/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5671.8800	5890.3700	5.6719	5.8904	0
20/10/2023	R053 On 07-November-24			Bond Future	13.4861	13.5533	87.8791	87.4554	0
20/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3643.9700	3470.4300	3.6440	3.4704	0
20/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8267.1000	8517.2400	8.2671	8.5172	0
20/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3670.3600	3496.0000	3.6704	3.4960	0
20/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8223.8400	8473.1600	8.2238	8.4732	0
20/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3696.8500	3521.6800	3.6969	3.5217	0
20/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8180.7700	8429.2800	8.1808	8.4293	0
20/10/2023	R186 On 02-November-23			Bond Future	9.4039	9.5001	106.8713	106.6118	41,400
20/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	54.9600	29.5600	0.0550	0.0296	1,715
20/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	743.7100	977.8300	0.7437	0.9778	0
20/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	269.2800	177.7600	0.2693	0.1778	0
20/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	333.8400	501.8400	0.3338	0.5018	0
20/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	283.2300	188.3200	0.2832	0.1883	0
20/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	320.7600	485.3700	0.3208	0.4854	0
20/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	297.6500	199.2600	0.2977	0.1993	0
20/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	308.1600	469.2900	0.3082	0.4693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2700.7300	2443.8200	2.7007	2.4438	0
20/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	1.2500	3.8600	0.0013	0.0039	1,715
20/10/2023	R186 On 01-February-24			Bond Future	9.4466	9.5545	103.9217	103.6517	73,209
20/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	953.1000	810.2000	0.9531	0.8102	0
20/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	819.3600	946.3900	0.8194	0.9464	0
20/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	967.0500	822.9400	0.9671	0.8229	0
20/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	808.2800	934.1000	0.8083	0.9341	0
20/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	981.3300	835.7800	0.9813	0.8358	0
20/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	797.5400	921.9200	0.7975	0.9219	0
20/10/2023	R186 On 02-May-24			Bond Future	9.4877	9.6028	106.2392	105.9738	10,568
20/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	114.6800	96.2300	0.1147	0.0962	0
20/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3650.7400	3897.7300	3.6507	3.8977	0
20/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	116.6100	97.8700	0.1166	0.0979	0
20/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3628.5500	3875.2500	3.6286	3.8753	0
20/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	118.5700	99.5400	0.1186	0.0995	0
20/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3606.3900	3852.8000	3.6064	3.8528	0
20/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1497.7100	1302.3600	1.4977	1.3024	2,030
20/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	939.8400	1009.9300	0.9398	1.0099	0
20/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2611.5400	2377.2200	2.6115	2.3772	0
20/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	531.0700	562.1900	0.5311	0.5622	2,030
20/10/2023	R186 On 01-August-24			Bond Future	9.5155	9.6442	103.3461	103.0747	0
20/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	455.7800	399.8800	0.4558	0.3999	0
20/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2239.1900	2454.6900	2.2392	2.4547	0
20/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	461.4200	404.9300	0.4614	0.4049	0
20/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2223.2500	2438.1600	2.2233	2.4382	0
20/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	466.8100	409.7400	0.4668	0.4097	0
20/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2207.0600	2421.3900	2.2071	2.4214	0
20/10/2023	R186 On 07-November-24			Bond Future	9.5743	9.7263	105.8393	105.5526	3,495
20/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	874.5300	773.8600	0.8745	0.7739	0
20/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1719.2000	1905.2700	1.7192	1.9053	0
20/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	883.6500	781.8800	0.8837	0.7819	0
20/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1709.2100	1894.1800	1.7092	1.8942	0
20/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	892.4000	790.3600	0.8924	0.7904	0
20/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1698.8600	1883.5600	1.6989	1.8836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R197 On 02-November-23			Bond Future	342.8942	342.7383	342.8942	342.7383	0
20/10/2023	R202 On 02-November-23			Bond Future	251.0606	251.6338	251.0606	251.6338	4,558
20/10/2023	R202 On 01-February-24			Bond Future	251.6929	252.2676	251.6929	252.2676	5,070
20/10/2023	R202 On 02-May-24			Bond Future	257.3662	257.9790	257.3662	257.9790	0
20/10/2023	R202 On 01-August-24			Bond Future	258.1806	258.8079	258.1806	258.8079	0
20/10/2023	R202 On 07-November-24			Bond Future	264.4762	265.0974	264.4762	265.0974	0
20/10/2023	R209 On 02-November-23			Bond Future	12.4625	12.5189	61.9218	61.6731	18,738
20/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.1700	0.1500	0.0002	0.0002	0
20/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5313.7700	5562.4800	5.3138	5.5625	0
20/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.1900	0.1600	0.0002	0.0002	0
20/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5264.1200	5512.8200	5.2641	5.5128	0
20/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.2100	0.1800	0.0002	0.0002	0
20/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5214.5200	5463.2200	5.2145	5.4632	0
20/10/2023	R209 On 01-February-24			Bond Future	12.5816	12.6407	63.2893	63.0324	12,672
20/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1032.1400	964.4500	1.0321	0.9645	0
20/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3091.4700	3280.7100	3.0915	3.2807	0
20/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1048.2400	979.7200	1.0482	0.9797	0
20/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3061.9300	3250.3400	3.0619	3.2503	0
20/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1064.6200	995.1200	1.0646	0.9951	0
20/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3032.7300	3220.1600	3.0327	3.2202	0
20/10/2023	R209 On 02-May-24			Bond Future	12.7037	12.7637	61.5474	61.2910	0
20/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	454.1200	439.8300	0.4541	0.4398	0
20/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7562.9000	7805.0500	7.5629	7.8051	0
20/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	460.5000	445.9500	0.4605	0.4460	0
20/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7519.3200	7761.2100	7.5193	7.7612	0
20/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	466.8300	452.0400	0.4668	0.4520	0
20/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7475.7500	7717.4000	7.4758	7.7174	0
20/10/2023	R209 On 01-August-24			Bond Future	12.8245	12.8867	62.9478	62.6856	0
20/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1313.9000	1242.4900	1.3139	1.2425	0
20/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5961.2200	6152.0300	5.9612	6.1520	0
20/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1325.7000	1253.7900	1.3257	1.2538	0
20/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5926.2500	6116.5600	5.9263	6.1166	0
20/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1337.5700	1265.1600	1.3376	1.2652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5891.3900	6081.2000	5.8914	6.0812	0
20/10/2023	R209 On 07-November-24			Bond Future	12.9689	13.0350	61.3085	61.0347	101
20/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	1977.1000	1895.6400	1.9771	1.8956	0
20/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5245.2800	5437.5600	5.2453	5.4376	0
20/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	1993.3100	1911.0900	1.9933	1.9111	0
20/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5216.8600	5408.3800	5.2169	5.4084	0
20/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2009.3400	1926.8500	2.0093	1.9269	0
20/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5188.3100	5379.5600	5.1883	5.3796	0
20/10/2023	R210 On 02-November-23			Bond Future	225.7986	225.7635	225.7986	225.7635	136
20/10/2023	R210 On 01-February-24			Bond Future	230.8411	230.7951	230.8411	230.7951	501
20/10/2023	R210 On 02-May-24			Bond Future	232.7861	232.7620	232.7861	232.7620	0
20/10/2023	R210 On 01-August-24			Bond Future	238.1359	238.1117	238.1359	238.1117	0
20/10/2023	R210 On 07-November-24			Bond Future	240.6020	240.5578	240.6020	240.5578	0
20/10/2023	R213 On 02-November-23			Bond Future	11.3828	11.4543	79.9256	79.6272	15,385
20/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	31.8200	22.6100	0.0318	0.0226	731
20/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1913.1800	2202.4000	1.9132	2.2024	0
20/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	137.5600	103.1700	0.1376	0.1032	0
20/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1290.0100	1554.0500	1.2900	1.5541	0
20/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	147.3700	110.8600	0.1474	0.1109	0
20/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1257.2000	1519.1200	1.2572	1.5191	0
20/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	157.6500	118.9900	0.1577	0.1190	0
20/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1224.8900	1484.6600	1.2249	1.4847	0
20/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	717.9200	589.8100	0.7179	0.5898	731
20/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	479.0500	649.3700	0.4791	0.6494	0
20/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5278.5900	4983.1000	5.2786	4.9831	0
20/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	1.9900	4.9300	0.0020	0.0049	731
20/10/2023	R213 On 01-February-24			Bond Future	11.5027	11.5786	81.6907	81.3822	25,671
20/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2283.0700	2088.8200	2.2831	2.0888	0
20/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1483.8900	1598.2100	1.4839	1.5982	0
20/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2307.2500	2111.6400	2.3073	2.1116	0
20/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1467.8400	1580.8000	1.4678	1.5808	0
20/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2331.3700	2134.5800	2.3314	2.1346	0
20/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1451.7600	1563.5400	1.4518	1.5635	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R213 On 02-May-24			Bond Future	11.6166	11.6942	79.9533	79.6459	0
20/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	636.2200	575.8500	0.6362	0.5759	0
20/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6176.9300	6423.9600	6.1769	6.4240	0
20/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	643.0800	582.1800	0.6431	0.5822	0
20/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6140.5600	6387.0600	6.1406	6.3871	0
20/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	650.0100	588.7200	0.6500	0.5887	0
20/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	6104.2800	6350.3900	6.1043	6.3504	0
20/10/2023	R213 On 01-August-24			Bond Future	11.7281	11.8096	81.7725	81.4582	0
20/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1394.9400	1300.0900	1.3949	1.3001	0
20/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4842.0400	5061.5400	4.8420	5.0615	0
20/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1408.1100	1311.0700	1.4081	1.3111	0
20/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4814.4400	5031.7500	4.8144	5.0318	0
20/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1421.0800	1321.8600	1.4211	1.3219	0
20/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4786.6700	5001.8000	4.7867	5.0018	0
20/10/2023	R213 On 07-November-24			Bond Future	11.8761	11.9640	80.1824	79.8538	0
20/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1902.9100	1795.0600	1.9029	1.7951	0
20/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4447.7100	4668.4600	4.4477	4.6685	0
20/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	1918.1800	1809.6900	1.9182	1.8097	0
20/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4424.0200	4644.1300	4.4240	4.6441	0
20/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	1933.2000	1824.0800	1.9332	1.8241	0
20/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4400.1100	4619.5900	4.4001	4.6196	0
20/10/2023	R214 On 02-November-23			Bond Future	12.7833	12.8397	57.7981	57.5478	20,383
20/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	0
20/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6460.5400	6710.7600	6.4605	6.7108	0
20/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	0
20/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6407.8900	6658.1100	6.4079	6.6581	0
20/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
20/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6355.3000	6605.5300	6.3553	6.6055	0
20/10/2023	R214 On 01-February-24			Bond Future	12.9084	12.9675	59.0745	58.8161	6,595
20/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	632.9500	583.6700	0.6330	0.5837	0
20/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4165.3000	4374.3900	4.1653	4.3744	0
20/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	644.7800	594.7500	0.6448	0.5948	0
20/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4128.9500	4337.2900	4.1290	4.3373	0
20/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	656.7600	605.9800	0.6568	0.6060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4092.8000	4300.3900	4.0928	4.3004	0
20/10/2023	R214 On 02-May-24			Bond Future	13.0271	13.0871	57.0869	56.8285	2,002
20/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	437.2500	419.7400	0.4373	0.4197	0
20/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7906.7900	8147.6200	7.9068	8.1476	0
20/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	443.5700	425.6900	0.4436	0.4257	0
20/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7860.6700	8101.1300	7.8607	8.1011	0
20/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	449.8600	431.8000	0.4499	0.4318	0
20/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7814.5800	8054.8600	7.8146	8.0549	0
20/10/2023	R214 On 01-August-24			Bond Future	13.1438	13.2060	58.3858	58.1216	0
20/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1426.8600	1361.8300	1.4269	1.3618	0
20/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5878.9300	6078.0300	5.8789	6.0780	0
20/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1439.6500	1374.1400	1.4397	1.3741	0
20/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5843.7200	6042.3400	5.8437	6.0423	0
20/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1452.3500	1386.3400	1.4524	1.3863	0
20/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5808.4800	6006.6000	5.8085	6.0066	0
20/10/2023	R214 On 07-November-24			Bond Future	13.2862	13.3521	56.4852	56.2098	0
20/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2296.1300	2154.5200	2.2961	2.1545	0
20/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5293.0200	5426.8000	5.2930	5.4268	0
20/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2313.2500	2171.0500	2.3133	2.1711	0
20/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5264.6700	5397.8600	5.2647	5.3979	0
20/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2330.4300	2187.8700	2.3304	2.1879	0
20/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5236.4200	5369.2500	5.2364	5.3693	0
20/10/2023	R248 On 02-November-23			Bond Future	12.9343	12.9909	70.7975	70.4970	27,404
20/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
20/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8678.9900	8979.4400	8.6790	8.9794	0
20/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
20/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8613.3000	8913.7500	8.6133	8.9138	0
20/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
20/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8547.7000	8848.1500	8.5477	8.8482	0
20/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.2400	0.1900	0.0002	0.0002	207
20/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6561.3500	6861.7600	6.5614	6.8618	0
20/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	111.3500	94.3300	0.1114	0.0943	207
20/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2500.1100	2783.5500	2.5001	2.7836	0
20/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3451.9900	3186.0200	3.4520	3.1860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	58.0200	92.5100	0.0580	0.0925	207
20/10/2023	R248 On 01-February-24			Bond Future	13.0673	13.1268	72.3610	72.0507	216,662
20/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	152.6200	137.8200	0.1526	0.1378	1,000
20/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9331.3200	9626.7800	9.3313	9.6268	0
20/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	599.6900	531.7500	0.5997	0.5318	0
20/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5782.2700	6024.5900	5.7823	6.0246	0
20/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	611.7200	541.4600	0.6117	0.5415	0
20/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5734.7300	5974.7300	5.7347	5.9747	0
20/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	623.9300	551.3100	0.6239	0.5513	0
20/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5687.4500	5925.0900	5.6875	5.9251	0
20/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	812.1600	711.4400	0.8122	0.7114	100
20/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	5051.6700	5261.2100	5.0517	5.2612	0
20/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2569.4800	2349.3700	2.5695	2.3494	0
20/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2398.5200	2488.6700	2.3985	2.4887	1,100
20/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3388.8900	3139.9600	3.3889	3.1400	0
20/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1836.0100	1897.3400	1.8360	1.8973	1,000
20/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5200.7700	4916.6800	5.2008	4.9167	0
20/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1077.5500	1103.7200	1.0776	1.1037	1,100
20/10/2023	R248 On 02-May-24			Bond Future	13.1937	13.2542	69.5256	69.2154	12,631
20/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	425.1400	406.0100	0.4251	0.4060	0
20/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10519.9600	10810.9600	10.5200	10.8110	0
20/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	431.5400	412.1100	0.4315	0.4121	0
20/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10460.7000	10751.4000	10.4607	10.7514	0
20/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	438.1200	418.3900	0.4381	0.4184	0
20/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10401.7200	10692.1200	10.4017	10.6921	0
20/10/2023	R248 On 01-August-24			Bond Future	13.3186	13.3816	71.1074	70.7904	13,000
20/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1706.2800	1623.5400	1.7063	1.6235	0
20/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7237.6100	7471.9400	7.2376	7.4719	0
20/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1721.3600	1638.0200	1.7214	1.6380	0
20/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7194.5100	7428.2400	7.1945	7.4282	0
20/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1736.7500	1652.5900	1.7368	1.6526	0
20/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7151.8000	7384.7100	7.1518	7.3847	0
20/10/2023	R248 On 07-November-24			Bond Future	13.4705	13.5375	68.3680	68.0374	0
20/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2786.7100	2658.7700	2.7867	2.6588	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6376.1000	6578.8200	6.3761	6.5788	0
20/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2807.2800	2678.7000	2.8073	2.6787	0
20/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6342.2400	6544.3200	6.3422	6.5443	0
20/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2827.9200	2698.7100	2.8279	2.6987	0
20/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6308.5300	6509.9800	6.3085	6.5100	0
20/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0