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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	2025 On 02-November-23			Bond Future	172.7946	172.8612	172.7946	172.8612	5,228
13/09/2023	2025 On 01-February-24			Bond Future	174.8834	174.9530	174.8834	174.9530	2,884
13/09/2023	2025 On 02-May-24			Bond Future	178.7989	178.8688	178.7989	178.8688	0
13/09/2023	2025 On 01-August-24			Bond Future	180.9526	181.0237	180.9526	181.0237	0
13/09/2023	2025 On 07-November-24			Bond Future	185.1945	185.2650	185.1945	185.2650	0
13/09/2023	2029 On 02-November-23			Bond Future	124.7669	124.9503	124.7669	124.9503	2,068
13/09/2023	2029 On 01-February-24			Bond Future	127.5718	127.7595	127.5718	127.7595	728
13/09/2023	2029 On 02-May-24			Bond Future	129.0602	129.2517	129.0602	129.2517	0
13/09/2023	2029 On 01-August-24			Bond Future	131.9434	132.1382	131.9434	132.1382	0
13/09/2023	2029 On 07-November-24			Bond Future	133.6346	133.8335	133.6346	133.8335	0
13/09/2023	2030 On 02-November-23			Bond Future	10.4424	10.4296	91.1419	91.1955	88,717

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	59.6800	65.8700	0.0597	0.0659	800
13/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3803.9600	3756.5000	3.8040	3.7565	0
13/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	242.0800	258.6200	0.2421	0.2586	500
13/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2590.4500	2553.3400	2.5905	2.5533	0
13/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	440.7600	464.6900	0.4408	0.4647	800
13/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2015.4500	1985.7300	2.0155	1.9857	0
13/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1004.7500	1041.4600	1.0048	1.0415	500
13/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1224.1400	1207.2000	1.2241	1.2072	0
13/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1566.9200	1610.7800	1.5669	1.6108	500
13/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	827.8300	818.0400	0.8278	0.8180	0
13/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2080.8200	2128.7400	2.0808	2.1287	0
13/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	600.6100	594.8800	0.6006	0.5949	0
13/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2110.8800	2158.9900	2.1109	2.1590	0
13/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	589.7300	584.1900	0.5897	0.5842	0
13/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2141.2200	2189.5100	2.1412	2.1895	0
13/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	579.1500	573.7900	0.5792	0.5738	0
13/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3108.9000	3161.1800	3.1089	3.1612	500
13/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	330.3100	328.9400	0.3303	0.3289	0
13/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4194.8600	4248.9600	4.1949	4.2490	0
13/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	181.4600	181.9100	0.1815	0.1819	500
13/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4701.1900	4755.6400	4.7012	4.7556	0
13/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	137.4300	138.2300	0.1374	0.1382	800
13/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7282.2200	7336.7000	7.2822	7.3367	0
13/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33.0300	33.8600	0.0330	0.0339	500
13/09/2023	2030 On 01-February-24			Bond Future	10.5156	10.5020	89.1628	89.2178	0
13/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	612.0300	629.6100	0.6120	0.6296	400
13/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4549.7500	4512.3500	4.5498	4.5124	0
13/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	953.4900	976.8900	0.9535	0.9769	500
13/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3534.7000	3503.1200	3.5347	3.5031	0
13/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1004.1000	1028.2600	1.0041	1.0283	1,360
13/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3417.4900	3386.6700	3.4175	3.3867	0
13/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1097.2900	1122.7800	1.0973	1.1228	500
13/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3217.9100	3188.4200	3.2179	3.1884	0
13/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1200.8600	1227.7300	1.2009	1.2277	400

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13/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3029.8800	3001.7700	3.0299	3.0018	0
13/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1342.9300	1371.5600	1.3429	1.3716	200
13/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2798.7400	2772.3900	2.7987	2.7724	0
13/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1756.4000	1789.4500	1.7564	1.7895	500
13/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2267.1000	2245.1700	2.2671	2.2452	0
13/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3181.4600	3224.4600	3.1815	3.2245	0
13/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1244.6700	1232.6900	1.2447	1.2327	700
13/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4053.1000	4099.7800	4.0531	4.0998	0
13/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	904.6000	896.3000	0.9046	0.8963	1,360
13/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4170.7400	4217.8200	4.1707	4.2178	0
13/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	867.4300	859.5300	0.8674	0.8595	0
13/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4200.3100	4247.4800	4.2003	4.2475	0
13/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	858.3600	850.5500	0.8584	0.8506	0
13/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4229.9500	4277.2200	4.2300	4.2772	0
13/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	849.3700	841.6600	0.8494	0.8417	0
13/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5400.0200	5450.3500	5.4000	5.4504	0
13/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	567.7500	563.1000	0.5678	0.5631	200
13/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5719.2400	5770.1900	5.7192	5.7702	0
13/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	510.1000	506.0700	0.5101	0.5061	500
13/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5751.4200	5802.4200	5.7514	5.8024	0
13/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	504.7100	500.7300	0.5047	0.5007	500
13/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6531.6200	6583.8300	6.5316	6.5838	0
13/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	389.5300	386.7600	0.3895	0.3868	400
13/09/2023	2030 On 02-May-24			Bond Future	10.6019	10.5877	91.1374	91.1930	0
13/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1004.2500	1024.2400	1.0043	1.0242	1,000
13/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4796.0700	4760.4600	4.7961	4.7605	0
13/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1180.9300	1203.1200	1.1809	1.2031	0
13/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4355.6300	4322.2200	4.3556	4.3222	0
13/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1193.4200	1215.7500	1.1934	1.2158	0
13/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4327.1600	4293.8900	4.3272	4.2939	0
13/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1205.9900	1228.4800	1.2060	1.2285	0
13/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4298.7900	4265.6800	4.2988	4.2657	0
13/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1684.3600	1711.8600	1.6844	1.7119	1,000
13/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3438.8000	3410.7000	3.4388	3.4107	0

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13/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2554.9400	2589.2700	2.5549	2.5893	500
13/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2483.8600	2462.5900	2.4839	2.4626	0
13/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2998.6100	3035.6500	2.9986	3.0357	1,080
13/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2148.0900	2129.5300	2.1481	2.1295	0
13/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3726.4000	3767.0900	3.7264	3.7671	500
13/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1722.6200	1707.7100	1.7226	1.7077	0
13/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5994.6400	6042.5800	5.9946	6.0426	0
13/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	933.3200	925.6600	0.9333	0.9257	1,000
13/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7316.5000	7366.9100	7.3165	7.3669	0
13/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	669.9400	664.7500	0.6699	0.6648	1,080
13/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9640.1600	9693.4900	9.6402	9.6935	0
13/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	308.7400	306.4700	0.3087	0.3065	500
13/09/2023	2030 On 01-August-24			Bond Future	10.6986	10.6838	89.1464	89.2025	0
13/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2177.2900	2206.4600	2.1773	2.2065	0
13/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3431.6700	3404.7300	3.4317	3.4047	0
13/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2195.2200	2224.5200	2.1952	2.2245	0
13/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3411.1100	3384.3000	3.4111	3.3843	0
13/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2212.9000	2242.3200	2.2129	2.2423	0
13/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3390.3100	3363.6200	3.3903	3.3636	0
13/09/2023	2030 On 07-November-24			Bond Future	10.8207	10.8053	91.2097	91.2659	0
13/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2928.4500	2960.3900	2.9285	2.9604	0
13/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3222.6700	3198.3700	3.2227	3.1984	0
13/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2947.9200	2979.9700	2.9479	2.9800	0
13/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3205.6300	3181.4400	3.2056	3.1814	0
13/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2967.8300	2999.9900	2.9678	3.0000	0
13/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3189.0600	3164.9800	3.1891	3.1650	0
13/09/2023	2032 On 02-November-23			Bond Future	11.3626	11.3560	84.2753	84.3065	172,557
13/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	36.7500	40.0000	0.0368	0.0400	7,750
13/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5007.0300	4979.0800	5.0070	4.9791	0
13/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	123.8600	131.7200	0.1239	0.1317	500
13/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3931.9800	3908.6400	3.9320	3.9086	0
13/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	129.6200	137.7200	0.1296	0.1377	500
13/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3887.6600	3864.5600	3.8877	3.8646	0
13/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	215.2200	226.5500	0.2152	0.2266	500

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13/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3375.2600	3355.3900	3.3753	3.3554	0
13/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	360.0300	375.5700	0.3600	0.3756	10,000
13/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2829.1400	2813.4800	2.8291	2.8135	0
13/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	574.8300	594.9800	0.5748	0.5950	0
13/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2311.6300	2300.5800	2.3116	2.3006	500
13/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	734.0800	756.8500	0.7341	0.7569	500
13/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2035.4100	2026.9800	2.0354	2.0270	0
13/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1004.1900	1030.3900	1.0042	1.0304	0
13/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1681.6400	1676.6400	1.6816	1.6766	0
13/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1026.8900	1053.3300	1.0269	1.0533	0
13/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1656.6000	1651.8400	1.6566	1.6518	0
13/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1049.8600	1076.5400	1.0499	1.0765	0
13/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1631.8600	1627.3400	1.6319	1.6273	0
13/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1144.2500	1171.8600	1.1443	1.1719	0
13/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1535.7800	1532.1900	1.5358	1.5322	500
13/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1733.9900	1765.7500	1.7340	1.7658	0
13/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1088.0000	1088.5600	1.0880	1.0886	500
13/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2036.6000	2069.6900	2.0366	2.0697	0
13/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	924.5800	926.4700	0.9246	0.9265	15,500
13/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2627.2100	2661.9400	2.6272	2.6619	0
13/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	684.9800	688.5100	0.6850	0.6885	500
13/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3047.4700	3082.8300	3.0475	3.0828	0
13/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	557.8900	562.0500	0.5579	0.5621	0
13/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4400.3300	4436.0800	4.4003	4.4361	0
13/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	297.4900	302.0400	0.2975	0.3020	500
13/09/2023	2032 On 01-February-24			Bond Future	11.4648	11.4578	86.1495	86.1815	0
13/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	367.6100	376.1700	0.3676	0.3762	1,200
13/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7455.8700	7432.4100	7.4559	7.4324	0
13/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	834.7400	849.3200	0.8347	0.8493	500
13/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5006.4900	4989.0500	5.0065	4.9891	0
13/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1058.9900	1075.7300	1.0590	1.0757	1,200
13/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4399.0700	4383.7900	4.3991	4.3838	0
13/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1087.8500	1104.8400	1.0879	1.1048	200
13/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4330.7700	4315.7400	4.3308	4.3157	0

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13/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1606.9100	1627.7600	1.6069	1.6278	500
13/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3361.7100	3350.5400	3.3617	3.3505	0
13/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3180.1300	3207.8400	3.1801	3.2078	0
13/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1876.0900	1871.7800	1.8761	1.8718	200
13/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3407.8300	3436.1700	3.4078	3.4362	0
13/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1742.8600	1739.1800	1.7429	1.7392	0
13/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3436.7100	3465.1300	3.4367	3.4651	0
13/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1726.7700	1723.1700	1.7268	1.7232	0
13/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3465.7000	3494.1900	3.4657	3.4942	0
13/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1710.8200	1707.2900	1.7108	1.7073	0
13/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5532.0100	5563.9200	5.5320	5.5639	0
13/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	924.5600	924.4500	0.9246	0.9245	200
13/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5943.1400	5975.4000	5.9431	5.9754	0
13/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	823.4800	823.7200	0.8235	0.8237	1,200
13/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6325.5300	6358.0700	6.3255	6.3581	0
13/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	740.2100	740.7300	0.7402	0.7407	500
13/09/2023	2032 On 02-May-24			Bond Future	11.5760	11.5688	83.8957	83.9279	0
13/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	961.4100	973.8500	0.9614	0.9739	1,000
13/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6687.3900	6667.6800	6.6874	6.6677	0
13/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1155.7900	1169.7400	1.1558	1.1697	0
13/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6002.6200	5984.4200	6.0026	5.9844	0
13/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1168.5600	1182.6100	1.1686	1.1826	0
13/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5966.8700	5948.7700	5.9669	5.9488	0
13/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1181.6500	1195.7900	1.1817	1.1958	0
13/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5931.4900	5913.4800	5.9315	5.9135	0
13/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1221.2900	1235.7100	1.2213	1.2357	500
13/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5825.9000	5808.1700	5.8259	5.8082	0
13/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1302.9400	1317.9300	1.3029	1.3179	1,550
13/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5618.0300	5600.8700	5.6180	5.6009	0
13/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1617.2000	1634.1500	1.6172	1.6342	1,000
13/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4928.6500	4913.4500	4.9287	4.9135	0
13/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2018.4000	2037.5000	2.0184	2.0375	500
13/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4247.6600	4234.6100	4.2477	4.2346	0
13/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2551.5700	2573.0100	2.5516	2.5730	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
13/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3578.5700	3567.8600	3.5786	3.5679	0
13/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6931.0100	6961.4000	6.9310	6.9614	0
13/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1230.4200	1228.6600	1.2304	1.2287	1,000
13/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7851.8600	7883.0000	7.8519	7.8830	0
13/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1011.9800	1010.9700	1.0120	1.0110	500
13/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8419.8300	8451.3300	8.4198	8.4513	0
13/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	899.0100	898.3600	0.8990	0.8984	1,550
13/09/2023	2032 On 01-August-24			Bond Future	11.6952	11.6879	85.7496	85.7817	0
13/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2174.9100	2192.5700	2.1749	2.1926	0
13/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4709.7200	4695.2200	4.7097	4.6952	0
13/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2192.7200	2210.4600	2.1927	2.2105	0
13/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4681.8200	4667.4000	4.6818	4.6674	0
13/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2210.9300	2228.7400	2.2109	2.2287	0
13/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4654.3500	4640.0000	4.6544	4.6400	0
13/09/2023	2032 On 07-November-24			Bond Future	11.8482	11.8407	83.5685	83.6003	0
13/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2915.0400	2933.6900	2.9150	2.9337	0
13/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4550.6900	4537.5600	4.5507	4.5376	0
13/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2935.4500	2954.1600	2.9355	2.9542	0
13/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4527.3100	4514.2400	4.5273	4.5142	0
13/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2955.5600	2974.3500	2.9556	2.9744	0
13/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4503.6700	4490.6800	4.5037	4.4907	0
13/09/2023	2033 On 02-November-23			Bond Future	117.1616	117.2748	117.1616	117.2748	2,258
13/09/2023	2033 On 01-February-24			Bond Future	119.7955	119.9115	119.7955	119.9115	5,737
13/09/2023	2033 On 02-May-24			Bond Future	121.0145	121.1329	121.0145	121.1329	0
13/09/2023	2033 On 01-August-24			Bond Future	123.7180	123.8383	123.7180	123.8383	0
13/09/2023	2033 On 07-November-24			Bond Future	125.1178	125.2403	125.1178	125.2403	0
13/09/2023	2037 On 02-November-23			Bond Future	12.4262	12.4047	77.0693	77.1811	68,979
13/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	209.7400	230.7000	0.2097	0.2307	0
13/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4967.6800	4876.8600	4.9677	4.8769	0
13/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	216.4900	237.9300	0.2165	0.2379	0
13/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4917.6600	4827.3200	4.9177	4.8273	0
13/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	223.4600	245.3900	0.2235	0.2454	0
13/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4867.9200	4778.0700	4.8679	4.7781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	753.2400	801.9900	0.7532	0.8020	731
13/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2905.6900	2842.6600	2.9057	2.8427	0
13/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1926.8400	2006.1600	1.9268	2.0062	731
13/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1442.5900	1410.1300	1.4426	1.4101	0
13/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7188.2500	7299.1000	7.1883	7.2991	0
13/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	130.3600	129.4300	0.1304	0.1294	731
13/09/2023	2037 On 01-February-24			Bond Future	12.5466	12.5242	74.5269	74.6414	76,958
13/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1673.2200	1726.0400	1.6732	1.7260	2,500
13/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4056.4100	3994.7700	4.0564	3.9948	0
13/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2169.2200	2230.3700	2.1692	2.2304	0
13/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3390.4700	3337.1600	3.3905	3.3372	0
13/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2193.5200	2255.0400	2.1935	2.2550	0
13/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3362.5700	3309.6300	3.3626	3.3096	0
13/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2218.1500	2280.0400	2.2182	2.2800	0
13/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3335.0500	3282.4800	3.3351	3.2825	0
13/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3919.2000	4000.7000	3.9192	4.0007	0
13/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2001.5700	1968.6100	2.0016	1.9686	2,500
13/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7411.8600	7513.2800	7.4119	7.5133	0
13/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	824.5900	811.5500	0.8246	0.8116	2,500
13/09/2023	2037 On 02-May-24			Bond Future	12.6759	12.6527	76.1771	76.2936	0
13/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1059.3600	1092.2900	1.0594	1.0923	0
13/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7708.5500	7625.0300	7.7086	7.6250	0
13/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1070.7000	1103.8800	1.0707	1.1039	0
13/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7663.1400	7579.8700	7.6631	7.5799	0
13/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1082.3100	1115.7500	1.0823	1.1158	0
13/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7618.0500	7535.0400	7.6181	7.5350	0
13/09/2023	2037 On 01-August-24			Bond Future	12.8151	12.7911	73.6046	73.7230	0
13/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2404.9400	2456.0500	2.4049	2.4561	0
13/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6099.8000	6032.5400	6.0998	6.0325	0
13/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2424.3200	2475.6900	2.4243	2.4757	0
13/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6066.4100	5999.4100	6.0664	5.9994	0
13/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2443.8000	2495.4200	2.4438	2.4954	0
13/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6033.1700	5966.4200	6.0332	5.9664	0
13/09/2023	2037 On 07-November-24			Bond Future	12.9745	12.9496	75.3063	75.4265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3451.1400	3511.3700	3.4511	3.5114	0
13/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5438.1100	5378.1700	5.4381	5.3782	0
13/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3473.7700	3534.2400	3.4738	3.5342	0
13/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5410.6900	5350.9900	5.4107	5.3510	0
13/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3496.8100	3557.5000	3.4968	3.5575	0
13/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5383.7200	5324.2400	5.3837	5.3242	0
13/09/2023	2038 On 02-November-23			Bond Future	126.3223	126.2642	126.3223	126.2642	4,695
13/09/2023	2038 On 01-February-24			Bond Future	127.1420	127.0841	127.1420	127.0841	0
13/09/2023	2038 On 02-May-24			Bond Future	129.9883	129.9282	129.9883	129.9282	0
13/09/2023	2038 On 01-August-24			Bond Future	130.8211	130.7597	130.8211	130.7597	0
13/09/2023	2038 On 07-November-24			Bond Future	133.8863	133.8218	133.8863	133.8218	0
13/09/2023	2040 On 02-November-23			Bond Future	12.6728	12.6667	77.3496	77.3828	43,155
13/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	78.4100	84.1200	0.0784	0.0841	875
13/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6919.9600	6892.5000	6.9200	6.8925	0
13/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	106.8600	114.0000	0.1069	0.1140	0
13/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6451.3200	6425.2900	6.4513	6.4253	0
13/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	110.9100	118.2400	0.1109	0.1182	0
13/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6393.5600	6367.7200	6.3936	6.3677	0
13/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	115.1200	122.6400	0.1151	0.1226	0
13/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6336.0400	6310.3900	6.3360	6.3104	0
13/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	228.6600	240.6800	0.2287	0.2407	128
13/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5229.9900	5208.8400	5.2300	5.2088	0
13/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	538.9600	559.2400	0.5390	0.5592	875
13/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3763.6500	3750.7600	3.7637	3.7508	0
13/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1558.7700	1591.9400	1.5588	1.5919	128
13/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1956.6800	1956.6800	1.9567	1.9567	0
13/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2710.6100	2749.0100	2.7106	2.7490	0
13/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1119.1100	1124.3400	1.1191	1.1243	875
13/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5349.3900	5388.8300	5.3494	5.3888	0
13/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	362.0600	368.3300	0.3621	0.3683	128
13/09/2023	2040 On 01-February-24			Bond Future	12.7962	12.7898	74.5631	74.5973	94,218
13/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1761.5500	1784.0000	1.7616	1.7840	0
13/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4324.8600	4313.2000	4.3249	4.3132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1783.6300	1806.2200	1.7836	1.8062	0
13/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4290.5100	4278.9900	4.2905	4.2790	0
13/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1805.8600	1828.6000	1.8059	1.8286	0
13/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4256.3700	4245.0000	4.2564	4.2450	0
13/09/2023	2040 On 02-May-24			Bond Future	12.9277	12.9212	76.2141	76.2484	0
13/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1035.3900	1048.4900	1.0354	1.0485	0
13/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8576.3900	8555.2100	8.5764	8.5552	0
13/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1046.7500	1059.9400	1.0468	1.0599	0
13/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8526.5600	8505.4700	8.5266	8.5055	0
13/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1058.3800	1071.6600	1.0584	1.0717	0
13/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8477.0800	8456.0800	8.4771	8.4561	0
13/09/2023	2040 On 01-August-24			Bond Future	13.0691	13.0624	73.3919	73.4263	0
13/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2475.8600	2494.8700	2.4759	2.4949	0
13/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6510.8700	6495.4200	6.5109	6.4954	0
13/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2496.2500	2515.3500	2.4963	2.5154	0
13/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6475.1300	6459.7700	6.4751	6.4598	0
13/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2516.7400	2535.9200	2.5167	2.5359	0
13/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6439.5600	6424.2800	6.4396	6.4243	0
13/09/2023	2040 On 07-November-24			Bond Future	13.2297	13.2229	75.0882	75.1224	0
13/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3651.4300	3672.5700	3.6514	3.6726	0
13/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5666.8200	5653.7300	5.6668	5.6537	0
13/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3675.5400	3696.7500	3.6755	3.6968	0
13/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5638.1200	5625.1000	5.6381	5.6251	0
13/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3699.7200	3720.9900	3.6997	3.7210	0
13/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5609.5500	5596.5900	5.6096	5.5966	0
13/09/2023	2044 On 02-November-23			Bond Future	12.7713	12.7550	73.4058	73.4946	52,923
13/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	66.4000	73.9800	0.0664	0.0740	0
13/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7241.9100	7160.6000	7.2419	7.1606	0
13/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	68.8400	76.6500	0.0688	0.0767	0
13/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7180.7600	7099.6800	7.1808	7.0997	0
13/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	71.3900	79.4200	0.0714	0.0794	0
13/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7119.8100	7038.9500	7.1198	7.0390	0
13/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	302.2700	325.3200	0.3023	0.3253	5,860
13/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4698.6000	4632.7600	4.6986	4.6328	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1673.7100	1735.8500	1.6737	1.7359	0
13/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1789.4900	1762.7400	1.7895	1.7627	5,860
13/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2443.8700	2516.1800	2.4439	2.5162	0
13/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1223.0600	1206.4800	1.2231	1.2065	6,375
13/09/2023	2044 On 01-February-24			Bond Future	12.8922	12.8751	70.6567	70.7478	31,827
13/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1473.4200	1513.1800	1.4734	1.5132	0
13/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4924.8100	4873.5200	4.9248	4.8735	0
13/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1493.3000	1533.3800	1.4933	1.5334	0
13/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4886.9800	4836.0100	4.8870	4.8360	0
13/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1513.3200	1553.7200	1.5133	1.5537	0
13/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4849.3700	4798.7200	4.8494	4.7987	0
13/09/2023	2044 On 02-May-24			Bond Future	13.0204	13.0027	72.2211	72.3137	0
13/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	998.2600	1023.6600	0.9983	1.0237	0
13/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8850.0000	8782.8600	8.8500	8.7829	0
13/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1009.5600	1035.1600	1.0096	1.0352	0
13/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8798.7800	8731.8400	8.7988	8.7318	0
13/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1020.7900	1046.5900	1.0208	1.0466	0
13/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8747.5700	8680.8300	8.7476	8.6808	0
13/09/2023	2044 On 01-August-24			Bond Future	13.1579	13.1396	69.4358	69.5299	0
13/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2266.6300	2305.9700	2.2666	2.3060	0
13/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7042.7300	6988.0300	7.0427	6.9880	0
13/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2285.8800	2325.4300	2.2859	2.3254	0
13/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7004.5100	6950.0200	7.0045	6.9500	0
13/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2305.2300	2344.9900	2.3052	2.3450	0
13/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6966.4500	6912.1700	6.9665	6.9122	0
13/09/2023	2044 On 07-November-24			Bond Future	13.3134	13.2946	71.0405	71.1357	0
13/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3657.0500	3706.3800	3.6571	3.7064	0
13/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5796.7600	5750.8100	5.7968	5.7508	0
13/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3681.1300	3730.6400	3.6811	3.7306	0
13/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5767.7700	5722.0000	5.7678	5.7220	0
13/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3704.9700	3754.6600	3.7050	3.7547	0
13/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5738.6100	5693.0200	5.7386	5.6930	0
13/09/2023	2046 On 02-November-23			Bond Future	108.2897	109.1436	108.2897	109.1436	16,148
13/09/2023	2046 On 01-February-24			Bond Future	110.7242	111.5973	110.7242	111.5973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	2046 On 02-May-24			Bond Future	111.0535	111.9463	111.0535	111.9463	0
13/09/2023	2046 On 01-August-24			Bond Future	113.5340	114.4457	113.5340	114.4457	0
13/09/2023	2046 On 07-November-24			Bond Future	113.9907	114.9244	113.9907	114.9244	0
13/09/2023	2050 On 02-November-23			Bond Future	109.6641	110.4980	109.6641	110.4980	14,039
13/09/2023	2050 On 01-February-24			Bond Future	109.8789	110.7327	109.8789	110.7327	0
13/09/2023	2050 On 02-May-24			Bond Future	112.3387	113.2111	112.3387	113.2111	0
13/09/2023	2050 On 01-August-24			Bond Future	112.5404	113.4320	112.5404	113.4320	0
13/09/2023	2050 On 07-November-24			Bond Future	115.1769	116.0880	115.1769	116.0880	0
13/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	AL37 On 02-November-23			Index Future	907.3190	907.6510	907.3190	907.6510	0
13/09/2023	AL37 On 01-February-24			Index Future	927.4960	927.8350	927.4960	927.8350	0
13/09/2023	AL37 On 02-May-24			Index Future	948.0490	948.3940	948.0490	948.3940	0
13/09/2023	AL37 On 01-August-24			Index Future	969.0240	969.3740	969.0240	969.3740	0
13/09/2023	AL37 On 07-November-24			Index Future	991.5370	991.8920	991.5370	991.8920	0
13/09/2023	AL7T On 02-November-23			Index Future	1022.5550	1023.1770	1022.5550	1,023.1770	0
13/09/2023	AL7T On 01-February-24			Index Future	1045.2940	1045.9310	1045.2940	1,045.9310	0
13/09/2023	AL7T On 02-May-24			Index Future	1068.4580	1069.1070	1068.4580	1,069.1070	0
13/09/2023	AL7T On 01-August-24			Index Future	1092.0970	1092.7570	1092.0970	1,092.7570	0
13/09/2023	AL7T On 07-November-24			Index Future	1117.4700	1118.1410	1117.4700	1,118.1410	0
13/09/2023	ALBI On 02-November-23			Index Future	893.4530	894.1340	893.4530	894.1340	107
13/09/2023	ALBI On 01-February-24			Index Future	913.3210	914.0190	913.3210	914.0190	0
13/09/2023	ALBI On 02-May-24			Index Future	933.5600	934.2710	933.5600	934.2710	0
13/09/2023	ALBI On 01-August-24			Index Future	954.2150	954.9390	954.2150	954.9390	0
13/09/2023	ALBI On 07-November-24			Index Future	976.3840	977.1220	976.3840	977.1220	0
13/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C025 On 31-January-25			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
13/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	CS26 On 02-April-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
13/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	ES33 On 02-November-23			Bond Future	12.9093	12.9145	71.3795	71.3572	0
13/09/2023	ES33 On 01-February-24			Bond Future	13.0650	13.0703	72.9842	72.9616	0
13/09/2023	ES33 On 02-May-24			Bond Future	13.2275	13.2332	70.8188	70.7952	0
13/09/2023	ES33 On 01-August-24			Bond Future	13.3987	13.4048	72.3995	72.3748	0
13/09/2023	ES33 On 07-November-24			Bond Future	13.6125	13.6191	70.2899	70.2637	0
13/09/2023	ES42 On 02-November-23			Bond Future	13.4318	13.4164	66.9050	66.9800	0
13/09/2023	ES42 On 01-February-24			Bond Future	13.5758	13.5598	68.4092	68.4861	0
13/09/2023	ES42 On 02-May-24			Bond Future	13.7311	13.7144	65.6779	65.7560	0
13/09/2023	ES42 On 01-August-24			Bond Future	13.8906	13.8734	67.1426	67.2218	0
13/09/2023	ES42 On 07-November-24			Bond Future	14.0848	14.0670	64.4436	64.5237	0
13/09/2023	GOVI On 02-November-23			GOVI	880.7260	881.4030	880.7260	881.4030	819
13/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	50740.0000	43970.0000	5.0740	4.3970	0
13/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	50840.0000	44070.0000	5.0840	4.4070	0
13/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	50940.0000	44170.0000	5.0940	4.4170	0
13/09/2023	GOVI On 01-February-24			GOVI	900.3110	901.0040	900.3110	901.0040	0
13/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	203310.0000	210240.0000	20.3310	21.0240	0
13/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	203210.0000	210140.0000	20.3210	21.0140	0
13/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	203110.0000	210040.0000	20.3110	21.0040	0
13/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-May-24			GOVI	920.2620	920.9680	920.2620	920.9680	0
13/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	307080.0000	300020.0000	30.7080	30.0020	0
13/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	307180.0000	300120.0000	30.7180	30.0120	0
13/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	307280.0000	300220.0000	30.7280	30.0220	0
13/09/2023	GOVI On 01-August-24			GOVI	940.6220	941.3420	940.6220	941.3420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	27480.0000	20280.0000	2.7480	2.0280	0
13/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	27580.0000	20380.0000	2.7580	2.0380	0
13/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	27680.0000	20480.0000	2.7680	2.0480	0
13/09/2023	GOVI On 07-November-24			GOVI	962.4760	963.2080	962.4760	963.2080	0
13/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	136960.0000	144280.0000	13.6960	14.4280	0
13/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	136860.0000	144180.0000	13.6860	14.4180	0
13/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	136760.0000	144080.0000	13.6760	14.4080	0
13/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/09/2023	IGOV On 02-November-23			Index Future	328.8100	329.5950	328.8100	329.5950	475
13/09/2023	IGOV On 01-February-24			Index Future	336.2020	337.0050	336.2020	337.0050	0
13/09/2023	IGOV On 02-May-24			Index Future	343.7300	344.5510	343.7300	344.5510	0
13/09/2023	IGOV On 01-August-24			Index Future	351.4120	352.2490	351.4120	352.2490	0
13/09/2023	IGOV On 07-November-24			Index Future	359.6570	360.5120	359.6570	360.5120	0
13/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
13/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3400	8.3300	91.6600	91.6700	0
13/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3500	8.3300	91.6500	91.6700	0
13/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.3700	91.6000	91.6300	0
13/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3900	8.3700	91.6100	91.6300	0
13/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3600	91.6200	91.6400	0
13/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3500	91.6300	91.6500	0
13/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1400	8.1400	91.8600	91.8600	0
13/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0500	8.0100	91.9500	91.9900	0
13/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9000	7.8600	92.1000	92.1400	0
13/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8400	7.8000	92.1600	92.2000	0
13/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7900	7.7700	92.2100	92.2300	0
13/09/2023	R035 On 02-November-23			Bond Future	12.0721	12.0609	82.1856	82.2444	182,137
13/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	23.5300	26.3200	0.0235	0.0263	400
13/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8143.9100	8087.8800	8.1439	8.0879	0
13/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	151.0200	162.5300	0.1510	0.1625	400
13/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5351.0800	5303.7700	5.3511	5.3038	0
13/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	373.9800	395.2000	0.3740	0.3952	0
13/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3941.4600	3903.8600	3.9415	3.9039	0
13/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	384.5600	406.1600	0.3846	0.4062	0
13/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3896.5300	3859.3100	3.8965	3.8593	0
13/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	395.3600	417.3400	0.3954	0.4173	0
13/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3851.8600	3815.0200	3.8519	3.8150	0
13/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	781.9500	814.7200	0.7820	0.8147	6,500
13/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2760.1100	2734.0600	2.7601	2.7341	0
13/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	855.1300	889.4900	0.8551	0.8895	731
13/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2617.3900	2592.9300	2.6174	2.5929	0
13/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2122.1300	2173.2000	2.1221	2.1732	731
13/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1251.6600	1243.9100	1.2517	1.2439	0
13/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4359.1500	4419.1100	4.3592	4.4191	0
13/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	435.7100	436.8500	0.4357	0.4369	400
13/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7509.8600	7570.6800	7.5099	7.5707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	102.6800	104.6800	0.1027	0.1047	731
13/09/2023	R035 On 01-February-24			Bond Future	12.1944	12.1827	84.0132	84.0735	0
13/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	294.2400	304.4400	0.2942	0.3044	400
13/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8966.8800	8916.7400	8.9669	8.9167	0
13/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	684.5300	703.0300	0.6845	0.7030	400
13/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6466.8700	6425.0300	6.4669	6.4250	0
13/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2759.6000	2800.5200	2.7596	2.8005	0
13/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2833.5900	2814.1700	2.8336	2.8142	0
13/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2787.1600	2828.2700	2.7872	2.8283	0
13/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2809.8600	2790.6300	2.8099	2.7906	0
13/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2814.8500	2856.1300	2.8149	2.8561	0
13/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2786.3200	2767.2600	2.7863	2.7673	0
13/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7050.2700	7106.5200	7.0503	7.1065	0
13/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	919.8200	915.7300	0.9198	0.9157	400
13/09/2023	R035 On 02-May-24			Bond Future	12.3151	12.3030	81.3618	81.4228	0
13/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1174.6000	1195.8300	1.1746	1.1958	0
13/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7125.2200	7085.3700	7.1252	7.0854	0
13/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1187.0800	1208.4600	1.1871	1.2085	0
13/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7082.1300	7042.4300	7.0821	7.0424	0
13/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1199.6500	1221.1800	1.1997	1.2212	0
13/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7039.1900	6999.6400	7.0392	6.9996	0
13/09/2023	R035 On 01-August-24			Bond Future	12.4420	12.4294	83.1599	83.2217	0
13/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2489.0800	2519.0100	2.4891	2.5190	0
13/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5796.1800	5764.3500	5.7962	5.7644	0
13/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2509.9200	2540.0000	2.5099	2.5400	0
13/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5764.8600	5733.1800	5.7649	5.7332	0
13/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2530.5600	2560.7700	2.5306	2.5608	0
13/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5733.3800	5701.8300	5.7334	5.7018	0
13/09/2023	R035 On 07-November-24			Bond Future	12.6048	12.5919	80.5699	80.6321	0
13/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3295.2000	3328.0400	3.2952	3.3280	0
13/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5428.7800	5399.4500	5.4288	5.3995	0
13/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3317.7500	3350.7200	3.3178	3.3507	0
13/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5401.3700	5372.1700	5.4014	5.3722	0
13/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3340.0300	3373.1200	3.3400	3.3731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5373.7300	5344.6500	5.3737	5.3447	0
13/09/2023	R053 On 02-November-23			Bond Future	12.5930	12.5817	93.7032	93.7846	5,189
13/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3242.9300	3316.0600	3.2429	3.3161	0
13/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1707.0400	1698.7900	1.7070	1.6988	0
13/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3286.8300	3360.2700	3.2868	3.3603	0
13/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1681.3100	1673.3700	1.6813	1.6734	0
13/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3330.8400	3404.5800	3.3308	3.4046	0
13/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1655.7800	1648.1400	1.6558	1.6481	0
13/09/2023	R053 On 01-February-24			Bond Future	12.7060	12.6942	95.7870	95.8704	0
13/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4908.9200	4971.6900	4.9089	4.9717	0
13/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3418.7200	3398.1500	3.4187	3.3982	0
13/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4949.9100	5012.8900	4.9499	5.0129	0
13/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3391.1900	3370.8300	3.3912	3.3708	0
13/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4991.0200	5054.2000	4.9910	5.0542	0
13/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3363.8700	3343.7100	3.3639	3.3437	0
13/09/2023	R053 On 02-May-24			Bond Future	12.8255	12.8133	92.0438	92.1284	0
13/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5814.2600	5873.4400	5.8143	5.8734	0
13/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4481.7800	4456.3700	4.4818	4.4564	0
13/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5853.6000	5912.9600	5.8536	5.9130	0
13/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4453.6000	4428.3700	4.4536	4.4284	0
13/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5893.3100	5952.8400	5.8933	5.9528	0
13/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4425.8900	4400.8300	4.4259	4.4008	0
13/09/2023	R053 On 01-August-24			Bond Future	12.9499	12.9374	94.0771	94.1627	0
13/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6548.8500	6606.3300	6.5489	6.6063	0
13/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5335.9300	5307.8100	5.3359	5.3078	0
13/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6587.0700	6644.7000	6.5871	6.6447	0
13/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5307.6900	5279.7200	5.3077	5.2797	0
13/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6625.3500	6683.1400	6.6254	6.6831	0
13/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5279.6100	5251.8000	5.2796	5.2518	0
13/09/2023	R053 On 07-November-24			Bond Future	13.1009	13.0879	90.3822	90.4686	0
13/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5290.1500	5339.1700	5.2902	5.3392	0
13/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7410.1600	7372.8200	7.4102	7.3728	0
13/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5323.5900	5372.7800	5.3236	5.3728	0
13/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7373.9500	7336.7800	7.3740	7.3368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5356.7400	5406.0800	5.3567	5.4061	0
13/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7337.5400	7300.5200	7.3375	7.3005	0
13/09/2023	R186 On 02-November-23			Bond Future	9.0130	9.0084	107.9341	107.9468	121,829
13/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	826.6000	840.1800	0.8266	0.8402	1,715
13/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	452.5100	453.4500	0.4525	0.4535	0
13/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1270.2900	1284.9300	1.2703	1.2849	0
13/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	272.0100	274.0100	0.2720	0.2740	0
13/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1291.3000	1305.9700	1.2913	1.3060	0
13/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	265.9900	268.0200	0.2660	0.2680	0
13/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1312.3000	1326.9900	1.3123	1.3270	0
13/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	259.9700	262.0200	0.2600	0.2620	0
13/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3783.3600	3796.9200	3.7834	3.7969	0
13/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21.0400	21.9600	0.0210	0.0220	1,715
13/09/2023	R186 On 01-February-24			Bond Future	9.0099	9.0047	105.0241	105.0373	0
13/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1789.7100	1802.0600	1.7897	1.8021	0
13/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	553.5100	552.7200	0.5535	0.5527	0
13/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1808.0300	1820.4100	1.8080	1.8204	0
13/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	546.8000	546.0400	0.5468	0.5460	0
13/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1826.1800	1838.6000	1.8262	1.8386	0
13/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	539.9300	539.2100	0.5399	0.5392	0
13/09/2023	R186 On 02-May-24			Bond Future	9.0101	9.0047	107.3503	107.3630	0
13/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	268.0100	271.9300	0.2680	0.2719	0
13/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2692.9900	2684.2100	2.6930	2.6842	0
13/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	271.9200	275.8700	0.2719	0.2759	0
13/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2672.7800	2664.0300	2.6728	2.6640	0
13/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	277.0400	281.0400	0.2770	0.2810	0
13/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2653.7800	2645.0800	2.6538	2.6451	0
13/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2329.8100	2341.2000	2.3298	2.3412	2,030
13/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	660.8600	659.5500	0.6609	0.6596	0
13/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3569.3200	3581.7900	3.5693	3.5818	0
13/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	377.7700	377.5400	0.3778	0.3775	2,030
13/09/2023	R186 On 01-August-24			Bond Future	9.0131	9.0074	104.4137	104.4258	0
13/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	935.2300	942.2000	0.9352	0.9422	0
13/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1651.0000	1645.8400	1.6510	1.6458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	945.5300	952.5300	0.9455	0.9525	0
13/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1639.7200	1634.5900	1.6397	1.6346	0
13/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	956.2700	963.3100	0.9563	0.9633	0
13/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1628.8800	1623.7900	1.6289	1.6238	0
13/09/2023	R186 On 07-November-24			Bond Future	9.0531	9.0473	106.8311	106.8421	0
13/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1452.4800	1459.8800	1.4525	1.4599	0
13/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1305.3300	1301.7200	1.3053	1.3017	0
13/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1464.0800	1471.5100	1.4641	1.4715	0
13/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1297.8200	1294.2400	1.2978	1.2942	0
13/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1475.7200	1483.1800	1.4757	1.4832	0
13/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1290.3600	1286.8100	1.2904	1.2868	0
13/09/2023	R197 On 02-November-23			Bond Future	341.4595	341.4175	341.4595	341.4175	0
13/09/2023	R202 On 02-November-23			Bond Future	253.8148	253.8492	253.8148	253.8492	4,618
13/09/2023	R202 On 01-February-24			Bond Future	254.5439	254.5805	254.5439	254.5805	460
13/09/2023	R202 On 02-May-24			Bond Future	260.2429	260.2784	260.2429	260.2784	0
13/09/2023	R202 On 01-August-24			Bond Future	260.9543	260.9902	260.9543	260.9902	0
13/09/2023	R202 On 07-November-24			Bond Future	267.0693	267.1026	267.0693	267.1026	0
13/09/2023	R209 On 02-November-23			Bond Future	12.1541	12.1374	63.3087	63.3849	26,360
13/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	205.0900	222.1100	0.2051	0.2221	0
13/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4131.8400	4072.6200	4.1318	4.0726	0
13/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	211.6500	229.0400	0.2117	0.2290	0
13/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4088.7300	4029.8800	4.0887	4.0299	0
13/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	218.3100	236.0800	0.2183	0.2361	0
13/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4045.7700	3987.3000	4.0458	3.9873	0
13/09/2023	R209 On 01-February-24			Bond Future	12.2594	12.2421	64.7165	64.7946	1,690
13/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2075.2500	2121.0000	2.0753	2.1210	0
13/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2707.3300	2674.9900	2.7073	2.6750	0
13/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2097.9500	2143.9600	2.0980	2.1440	0
13/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2684.3900	2652.3100	2.6844	2.6523	0
13/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2120.6000	2166.8600	2.1206	2.1669	0
13/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2661.4600	2629.6300	2.6615	2.6296	0
13/09/2023	R209 On 02-May-24			Bond Future	12.3715	12.3536	62.9970	63.0764	0
13/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	944.0100	967.9100	0.9440	0.9679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6603.2300	6547.7700	6.6032	6.5478	0
13/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	954.3300	978.4100	0.9543	0.9784	0
13/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6563.5900	6508.3100	6.5636	6.5083	0
13/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	964.5800	988.8400	0.9646	0.9888	0
13/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6523.9400	6468.8400	6.5239	6.4688	0
13/09/2023	R209 On 01-August-24			Bond Future	12.4891	12.4707	64.3891	64.4697	0
13/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2084.3600	2120.1600	2.0844	2.1202	0
13/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5290.4300	5245.6300	5.2904	5.2456	0
13/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2101.5300	2137.5100	2.1015	2.1375	0
13/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5260.8300	5216.2100	5.2608	5.2162	0
13/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2118.7700	2154.9400	2.1188	2.1549	0
13/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5231.3400	5186.9100	5.2313	5.1869	0
13/09/2023	R209 On 07-November-24			Bond Future	12.6336	12.6145	62.7235	62.8050	0
13/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2976.2800	3017.8700	2.9763	3.0179	0
13/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4829.4600	4789.4700	4.8295	4.7895	0
13/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2996.3100	3038.0600	2.9963	3.0381	0
13/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4804.8600	4765.0300	4.8049	4.7650	0
13/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3016.1500	3058.0500	3.0162	3.0581	0
13/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4780.1200	4740.4400	4.7801	4.7404	0
13/09/2023	R210 On 02-November-23			Bond Future	225.9778	226.0178	225.9778	226.0178	206
13/09/2023	R210 On 01-February-24			Bond Future	231.0581	231.0993	231.0581	231.0993	300
13/09/2023	R210 On 02-May-24			Bond Future	232.9727	233.0144	232.9727	233.0144	0
13/09/2023	R210 On 01-August-24			Bond Future	238.1771	238.2178	238.1771	238.2178	0
13/09/2023	R210 On 07-November-24			Bond Future	240.4196	240.4613	240.4196	240.4613	0
13/09/2023	R213 On 02-November-23			Bond Future	11.0203	11.0135	81.4616	81.4910	31,627
13/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1015.3100	1040.6100	1.0153	1.0406	731
13/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1360.7400	1356.6100	1.3607	1.3566	0
13/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1420.2000	1448.6800	1.4202	1.4487	0
13/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1036.7200	1035.7700	1.0367	1.0358	0
13/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1446.0600	1474.6900	1.4461	1.4747	0
13/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1019.9600	1019.1600	1.0200	1.0192	0
13/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1472.0000	1500.7900	1.4720	1.5008	0
13/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1003.3100	1002.6700	1.0033	1.0027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2368.8100	2400.9300	2.3688	2.4009	731
13/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	594.0100	596.7000	0.5940	0.5967	0
13/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6869.8000	6901.3100	6.8698	6.9013	0
13/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57.2700	59.3500	0.0573	0.0594	731
13/09/2023	R213 On 01-February-24			Bond Future	11.1193	11.1121	83.2731	83.3034	0
13/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3650.3700	3678.1600	3.6504	3.6782	0
13/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1268.8100	1266.3300	1.2688	1.2663	0
13/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3678.4300	3706.2700	3.6784	3.7063	0
13/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1256.6400	1254.2100	1.2566	1.2542	0
13/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3706.7500	3734.6500	3.7068	3.7347	0
13/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1244.7600	1242.3900	1.2448	1.2424	0
13/09/2023	R213 On 02-May-24			Bond Future	11.2175	11.2100	81.5588	81.5892	0
13/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1114.3800	1127.9200	1.1144	1.1279	0
13/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5049.6000	5032.7400	5.0496	5.0327	0
13/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1126.6500	1140.2700	1.1267	1.1403	0
13/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5018.6400	5001.8600	5.0186	5.0019	0
13/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1138.7800	1152.4900	1.1388	1.1525	0
13/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4987.5600	4970.8700	4.9876	4.9709	0
13/09/2023	R213 On 01-August-24			Bond Future	11.3221	11.3144	83.3617	83.3921	0
13/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2155.6200	2172.9000	2.1556	2.1729	0
13/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4013.5800	4000.4500	4.0136	4.0005	0
13/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2173.2000	2190.5500	2.1732	2.1906	0
13/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3990.3900	3977.3300	3.9904	3.9773	0
13/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2190.8600	2208.2900	2.1909	2.2083	0
13/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3967.3100	3954.3300	3.9673	3.9543	0
13/09/2023	R213 On 07-November-24			Bond Future	11.4674	11.4596	81.7318	81.7618	0
13/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2827.3000	2845.4000	2.8273	2.8454	0
13/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3822.7600	3810.8100	3.8228	3.8108	0
13/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2846.6200	2864.7800	2.8466	2.8648	0
13/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3803.1200	3791.2300	3.8031	3.7912	0
13/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2865.6600	2883.8800	2.8657	2.8839	0
13/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3783.2300	3771.4000	3.7832	3.7714	0
13/09/2023	R214 On 02-November-23			Bond Future	12.5631	12.5465	58.7915	58.8673	21,770
13/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	76.9600	85.2400	0.0770	0.0852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5544.0800	5476.4900	5.5441	5.4765	0
13/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	79.6700	88.1700	0.0797	0.0882	0
13/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5494.1400	5426.7700	5.4941	5.4268	0
13/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	82.4600	91.1900	0.0825	0.0912	0
13/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5444.3400	5377.2000	5.4443	5.3772	0
13/09/2023	R214 On 01-February-24			Bond Future	12.6779	12.6607	60.0989	60.1766	0
13/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1361.8100	1397.6300	1.3618	1.3976	0
13/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3869.7900	3827.9400	3.8698	3.8279	0
13/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1379.5900	1415.6800	1.3796	1.4157	0
13/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3839.3900	3797.8100	3.8394	3.7978	0
13/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1397.5100	1433.8700	1.3975	1.4339	0
13/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3809.1800	3767.8700	3.8092	3.7679	0
13/09/2023	R214 On 02-May-24			Bond Future	12.7902	12.7725	58.1252	58.2042	0
13/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	851.6100	873.5900	0.8516	0.8736	0
13/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7282.7800	7225.7700	7.2828	7.2258	0
13/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	861.1100	883.2700	0.8611	0.8833	0
13/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7239.8400	7183.0100	7.2398	7.1830	0
13/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	870.8300	893.1600	0.8708	0.8932	0
13/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7197.1800	7140.5200	7.1972	7.1405	0
13/09/2023	R214 On 01-August-24			Bond Future	12.9068	12.8886	59.4098	59.4901	0
13/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2080.6000	2116.0500	2.0806	2.1161	0
13/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5508.5900	5463.8000	5.5086	5.4638	0
13/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2097.6400	2133.2700	2.0976	2.1333	0
13/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5477.6300	5433.0200	5.4776	5.4330	0
13/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2114.9600	2150.7700	2.1150	2.1508	0
13/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5447.0100	5402.5800	5.4470	5.4026	0
13/09/2023	R214 On 07-November-24			Bond Future	13.0525	13.0336	57.4781	57.5596	0
13/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2951.6000	2992.9500	2.9516	2.9930	0
13/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4955.5800	4915.5200	4.9556	4.9155	0
13/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2971.6500	3013.1600	2.9717	3.0132	0
13/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4930.1600	4890.2600	4.9302	4.8903	0
13/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2991.7600	3033.4300	2.9918	3.0334	0
13/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4904.8400	4865.1000	4.9048	4.8651	0
13/09/2023	R248 On 02-November-23			Bond Future	12.6810	12.6697	72.1730	72.2356	232,739

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	71.3000	78.0000	0.0713	0.0780	0
13/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7374.7300	7318.8800	7.3747	7.3189	0
13/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	73.9400	80.8400	0.0739	0.0808	0
13/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7311.6800	7256.0300	7.3117	7.2560	0
13/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	76.6500	83.7300	0.0767	0.0837	0
13/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7248.7900	7193.3200	7.2488	7.1933	0
13/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	233.3500	249.1700	0.2334	0.2492	207
13/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5418.9100	5372.1800	5.4189	5.3722	0
13/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1325.4100	1369.4000	1.3254	1.3694	207
13/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2338.6200	2320.0600	2.3386	2.3201	0
13/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5191.1800	5255.9900	5.1912	5.2560	0
13/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	421.6600	423.9200	0.4217	0.4239	207
13/09/2023	R248 On 01-February-24			Bond Future	12.8016	12.7898	73.7780	73.8421	0
13/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	537.6100	553.5200	0.5376	0.5535	1,000
13/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8299.3300	8251.1400	8.2993	8.2511	0
13/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1419.6200	1449.4100	1.4196	1.4494	0
13/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5185.2200	5150.9100	5.1852	5.1509	0
13/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1438.7800	1468.8000	1.4388	1.4688	0
13/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5144.8100	5110.7300	5.1448	5.1107	0
13/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1458.0900	1488.3500	1.4581	1.4884	0
13/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5104.6300	5070.7900	5.1046	5.0708	0
13/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1747.0200	1780.5400	1.7470	1.7805	1,000
13/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4569.5500	4538.9700	4.5696	4.5390	0
13/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4866.0000	4919.1900	4.8660	4.9192	0
13/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1896.1400	1885.2300	1.8961	1.8852	1,000
13/09/2023	R248 On 02-May-24			Bond Future	12.9196	12.9075	70.9633	71.0283	0
13/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	927.8900	946.2000	0.9279	0.9462	0
13/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9584.9700	9538.2900	9.5850	9.5383	0
13/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	938.5800	957.0400	0.9386	0.9570	0
13/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9530.0000	9483.4700	9.5300	9.4835	0
13/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	949.5300	968.1300	0.9495	0.9681	0
13/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9475.3900	9429.0000	9.4754	9.4290	0
13/09/2023	R248 On 01-August-24			Bond Future	13.0425	13.0300	72.5314	72.5973	13,000
13/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2579.3700	2610.7200	2.5794	2.6107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6686.7200	6652.1900	6.6867	6.6522	0
13/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2600.4700	2631.9700	2.6005	2.6320	0
13/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6649.6400	6615.2600	6.6496	6.6153	0
13/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2621.6600	2653.3000	2.6217	2.6533	0
13/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6612.7300	6578.4900	6.6127	6.5785	0
13/09/2023	R248 On 07-November-24			Bond Future	13.1954	13.1825	69.7582	69.8246	0
13/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3792.8600	3829.2100	3.7929	3.8292	0
13/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5992.0700	5961.9700	5.9921	5.9620	0
13/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3817.6600	3854.1400	3.8177	3.8541	0
13/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5962.4400	5932.4700	5.9624	5.9325	0
13/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3842.8200	3879.4200	3.8428	3.8794	0
13/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5933.2500	5903.4000	5.9333	5.9034	0
13/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0