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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
19/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	2025 On 02-November-23			Bond Future	172.8623	172.7823	172.8623	172.7823	5,228
19/09/2023	2025 On 01-February-24			Bond Future	174.9477	174.8661	174.9477	174.8661	2,884
19/09/2023	2025 On 02-May-24			Bond Future	178.8554	178.7716	178.8554	178.7716	0
19/09/2023	2025 On 01-August-24			Bond Future	180.9803	180.8946	180.9803	180.8946	0
19/09/2023	2025 On 07-November-24			Bond Future	185.2312	185.1428	185.2312	185.1428	0
19/09/2023	2029 On 02-November-23			Bond Future	124.9911	124.7417	124.9911	124.7417	2,068
19/09/2023	2029 On 01-February-24			Bond Future	127.7966	127.5416	127.7966	127.5416	728
19/09/2023	2029 On 02-May-24			Bond Future	129.2833	129.0226	129.2833	129.0226	0
19/09/2023	2029 On 01-August-24			Bond Future	132.1496	131.8828	132.1496	131.8828	0
19/09/2023	2029 On 07-November-24			Bond Future	133.8522	133.5790	133.8522	133.5790	0
19/09/2023	2030 On 02-November-23			Bond Future	10.5111	10.5377	90.8551	90.7444	90,109

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	20.9000	19.4100	0.0209	0.0194	800
19/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4051.9400	4161.1300	4.0519	4.1611	0
19/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	140.1500	131.7100	0.1402	0.1317	500
19/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2775.2800	2877.5200	2.7753	2.8775	0
19/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	298.9000	282.7700	0.2989	0.2828	800
19/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2160.3500	2254.9000	2.1604	2.2549	0
19/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	798.9800	763.8700	0.7990	0.7639	500
19/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1305.1300	1380.7000	1.3051	1.3807	0
19/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1326.9400	1276.6900	1.3269	1.2767	500
19/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	874.6100	935.0400	0.8746	0.9350	0
19/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1822.0200	1760.5300	1.8220	1.7605	0
19/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	628.5700	677.7600	0.6286	0.6778	0
19/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1851.3400	1789.2600	1.8513	1.7893	0
19/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	616.9500	665.5500	0.6170	0.6656	0
19/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1880.7200	1818.0500	1.8807	1.8181	0
19/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	605.4100	653.4200	0.6054	0.6534	0
19/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2831.4200	2753.0600	2.8314	2.7531	500
19/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	339.5900	371.9100	0.3396	0.3719	0
19/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3909.2900	3819.0800	3.9093	3.8191	0
19/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	182.6500	203.1200	0.1827	0.2031	500
19/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4413.8800	4319.6100	4.4139	4.3196	0
19/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	136.8800	153.2900	0.1369	0.1533	800
19/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6993.4000	6887.6800	6.9934	6.8877	0
19/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	30.9700	35.9300	0.0310	0.0359	500
19/09/2023	2030 On 01-February-24			Bond Future	10.5888	10.6169	88.8664	88.7533	0
19/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	523.0200	505.5400	0.5230	0.5055	400
19/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4757.1800	4852.7900	4.7572	4.8528	0
19/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	831.2400	805.2700	0.8312	0.8053	500
19/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3708.8900	3796.0100	3.7089	3.7960	0
19/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	877.3600	850.1900	0.8774	0.8502	1,360
19/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3587.1900	3673.1100	3.5872	3.6731	0
19/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	962.7000	933.3700	0.9627	0.9334	500
19/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3379.7600	3463.5200	3.3798	3.4635	0
19/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1058.7100	1027.1000	1.0587	1.0271	400

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19/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3184.1700	3265.6500	3.1842	3.2657	0
19/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1191.0700	1156.4300	1.1911	1.1564	200
19/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2943.3200	3021.7700	2.9433	3.0218	0
19/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1580.1200	1537.3600	1.5801	1.5374	500
19/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2387.2600	2457.5900	2.3873	2.4576	0
19/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2951.8200	2887.3500	2.9518	2.8874	0
19/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1311.4700	1360.0900	1.3115	1.3601	700
19/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3802.8200	3728.6200	3.8028	3.7286	0
19/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	950.7600	989.6500	0.9508	0.9897	1,360
19/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3918.1800	3842.8200	3.9182	3.8428	0
19/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	911.3100	949.0400	0.9113	0.9490	0
19/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3947.1900	3871.5500	3.9472	3.8716	0
19/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	901.6800	939.1300	0.9017	0.9391	0
19/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3976.2800	3900.3500	3.9763	3.9004	0
19/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	892.1400	929.3000	0.8921	0.9293	0
19/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5129.5300	5043.9000	5.1295	5.0439	0
19/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	593.7000	621.1600	0.5937	0.6212	200
19/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5445.3800	5357.5600	5.4454	5.3576	0
19/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	532.6800	557.9500	0.5327	0.5580	500
19/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5477.0900	5389.0600	5.4771	5.3891	0
19/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	526.8200	551.8800	0.5268	0.5519	500
19/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6250.8400	6158.1600	6.2508	6.1582	0
19/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	405.1900	425.6000	0.4052	0.4256	400
19/09/2023	2030 On 02-May-24			Bond Future	10.6805	10.7102	90.8297	90.7138	0
19/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	904.8800	879.2900	0.9049	0.8793	1,000
19/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5004.4600	5094.7000	5.0045	5.0947	0
19/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1055.1200	1026.0200	1.0551	1.0260	0
19/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4537.5800	4624.3100	4.5376	4.6243	0
19/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1066.7600	1037.4000	1.0668	1.0374	0
19/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4508.2600	4594.7300	4.5083	4.5947	0
19/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1078.4800	1048.8800	1.0785	1.0489	0
19/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4479.0400	4565.2700	4.4790	4.5653	0
19/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1516.0100	1477.5500	1.5160	1.4776	1,000
19/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3578.2100	3655.5800	3.5782	3.6556	0

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19/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2327.5000	2275.6400	2.3275	2.2756	500
19/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2564.1800	2628.1500	2.5642	2.6282	0
19/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2750.2000	2692.5400	2.7502	2.6925	1,080
19/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2207.4400	2265.6100	2.2074	2.2656	0
19/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3453.5600	3387.5900	3.4536	3.3876	500
19/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1757.5400	1807.4000	1.7575	1.8074	0
19/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5688.2800	5603.6300	5.6883	5.6036	0
19/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	934.7200	965.9000	0.9347	0.9659	1,000
19/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7003.8600	6911.8100	7.0039	6.9118	0
19/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	665.0600	688.8400	0.6651	0.6888	1,080
19/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9348.8500	9246.5300	9.3489	9.2465	0
19/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	325.1900	338.7000	0.3252	0.3387	500
19/09/2023	2030 On 01-August-24			Bond Future	10.7860	10.8176	88.8162	88.6976	0
19/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2018.8100	1973.1300	2.0188	1.9731	0
19/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3603.3300	3676.2900	3.6033	3.6763	0
19/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2035.9600	1990.0200	2.0360	1.9900	0
19/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3581.9900	3654.6900	3.5820	3.6547	0
19/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2052.8700	2006.6700	2.0529	2.0067	0
19/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3560.4200	3632.8600	3.5604	3.6329	0
19/09/2023	2030 On 07-November-24			Bond Future	10.9126	10.9463	90.8764	90.7546	0
19/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2750.0400	2695.1400	2.7500	2.6951	0
19/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3377.5100	3444.3800	3.3775	3.4444	0
19/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2768.8500	2713.7200	2.7689	2.7137	0
19/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3359.8100	3426.4500	3.3598	3.4265	0
19/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2788.1000	2732.7400	2.7881	2.7327	0
19/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3342.5800	3408.9900	3.3426	3.4090	0
19/09/2023	2032 On 02-November-23			Bond Future	11.4189	11.4456	84.0099	83.8841	171,435
19/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	9.3600	8.6700	0.0094	0.0087	7,750
19/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5245.0400	5370.1500	5.2450	5.3702	0
19/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	42.2300	39.2000	0.0422	0.0392	500
19/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4115.7500	4238.5200	4.1158	4.2385	0
19/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	45.2200	42.0000	0.0452	0.0420	500
19/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4068.6600	4191.2400	4.0687	4.1912	0
19/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	95.2200	88.9500	0.0952	0.0890	500

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19/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3520.6600	3640.1900	3.5207	3.6402	0
19/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	194.8100	183.1200	0.1948	0.1831	10,000
19/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2929.3200	3043.4300	2.9293	3.0434	0
19/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	363.1600	343.4900	0.3632	0.3435	0
19/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2365.3600	2471.4900	2.3654	2.4715	500
19/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	497.8500	472.4900	0.4979	0.4725	500
19/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2064.5800	2165.0200	2.0646	2.1650	0
19/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	738.9700	704.5600	0.7390	0.7046	0
19/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1681.8200	1773.2100	1.6818	1.7732	0
19/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	759.6800	724.5500	0.7597	0.7246	0
19/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1654.7900	1745.4600	1.6548	1.7455	0
19/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	780.8200	744.9600	0.7808	0.7450	0
19/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1628.2200	1718.1600	1.6282	1.7182	0
19/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	868.0300	829.2300	0.8680	0.8292	0
19/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1524.9600	1611.9600	1.5250	1.6120	500
19/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1430.2500	1375.1200	1.4303	1.3751	0
19/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1049.6600	1120.3300	1.0497	1.1203	500
19/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1726.1200	1663.7900	1.7261	1.6638	0
19/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	879.5000	942.9700	0.8795	0.9430	15,500
19/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2312.1300	2237.7800	2.3121	2.2378	0
19/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	635.3000	686.7500	0.6353	0.6868	500
19/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2733.0500	2651.5000	2.7331	2.6515	0
19/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	508.8700	553.1200	0.5089	0.5531	0
19/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4094.1300	3995.3400	4.0941	3.9953	0
19/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	256.6900	283.7000	0.2567	0.2837	500
19/09/2023	2032 On 01-February-24			Bond Future	11.5243	11.5523	85.8751	85.7465	0
19/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	306.8000	296.4000	0.3068	0.2964	1,200
19/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7669.4900	7787.6400	7.6695	7.7876	0
19/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	725.4600	702.5600	0.7255	0.7026	500
19/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5171.6400	5277.2900	5.1716	5.2773	0
19/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	932.2800	904.1200	0.9323	0.9041	1,200
19/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4546.7900	4647.1800	4.5468	4.6472	0
19/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	959.0700	930.2500	0.9591	0.9303	200
19/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4476.4200	4576.1500	4.4764	4.5762	0

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19/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1446.1000	1406.2700	1.4461	1.4063	500
19/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3475.3300	3564.0500	3.4753	3.5641	0
19/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2960.0700	2894.6500	2.9601	2.8947	0
19/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1930.4600	1993.5900	1.9305	1.9936	200
19/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3182.7000	3114.3000	3.1827	3.1143	0
19/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1792.1600	1852.3100	1.7922	1.8523	0
19/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3211.1000	3142.3300	3.2111	3.1423	0
19/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1775.5900	1835.3700	1.7756	1.8354	0
19/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3239.4100	3170.2700	3.2394	3.1703	0
19/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1758.9600	1818.3700	1.7590	1.8184	0
19/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5275.7300	5185.5400	5.2757	5.1855	0
19/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	942.7100	981.0700	0.9427	0.9811	200
19/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5683.0400	5589.6300	5.6830	5.5896	0
19/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	837.8100	872.9500	0.8378	0.8730	1,200
19/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6062.5700	5966.4000	6.0626	5.9664	0
19/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	751.6800	784.0600	0.7517	0.7841	500
19/09/2023	2032 On 02-May-24			Bond Future	11.6393	11.6686	83.6109	83.4792	0
19/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	874.3400	850.2000	0.8743	0.8502	1,000
19/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6885.2000	6992.6800	6.8852	6.9927	0
19/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1056.2400	1027.9000	1.0562	1.0279	0
19/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6187.9500	6291.2300	6.1880	6.2912	0
19/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1068.2900	1039.6800	1.0683	1.0397	0
19/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6151.4800	6254.4900	6.1515	6.2545	0
19/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1080.6300	1051.7700	1.0806	1.0518	0
19/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6115.3500	6218.1100	6.1154	6.2181	0
19/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1118.0400	1088.3900	1.1180	1.0884	500
19/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6007.5300	6109.5000	6.0075	6.1095	0
19/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1195.2300	1163.9800	1.1952	1.1640	1,550
19/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5795.2000	5895.5700	5.7952	5.8956	0
19/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1493.5800	1456.4600	1.4936	1.4565	1,000
19/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5089.9100	5184.4100	5.0899	5.1844	0
19/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1877.0900	1833.1100	1.8771	1.8331	500
19/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4391.2300	4478.8700	4.3912	4.4789	0
19/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2391.4400	2339.3800	2.3914	2.3394	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
19/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3703.3200	3782.8800	3.7033	3.7829	0
19/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6691.6900	6597.9500	6.6917	6.5980	0
19/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1275.9800	1313.8600	1.2760	1.3139	1,000
19/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7603.8900	7504.8000	7.6039	7.5048	0
19/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1048.8900	1081.4200	1.0489	1.0814	500
19/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8167.2300	8065.2100	8.1672	8.0652	0
19/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	931.2900	960.8900	0.9313	0.9609	1,550
19/09/2023	2032 On 01-August-24			Bond Future	11.7648	11.7957	85.4441	85.3093	0
19/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2045.7200	1999.4300	2.0457	1.9994	0
19/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4886.0300	4974.5000	4.8860	4.9745	0
19/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2063.1500	2016.5800	2.0632	2.0166	0
19/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4857.7500	4945.9400	4.8578	4.9459	0
19/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2080.3600	2033.5100	2.0804	2.0335	0
19/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4829.2800	4917.1900	4.8293	4.9172	0
19/09/2023	2032 On 07-November-24			Bond Future	11.9205	11.9531	83.2603	83.1221	0
19/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2701.7400	2646.1800	2.7017	2.6462	0
19/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4645.6000	4728.2400	4.6456	4.7282	0
19/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2720.7800	2664.9500	2.7208	2.6650	0
19/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4620.8500	4703.2200	4.6209	4.7032	0
19/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2739.8800	2683.7900	2.7399	2.6838	0
19/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4596.2000	4678.3100	4.5962	4.6783	0
19/09/2023	2033 On 02-November-23			Bond Future	117.2373	117.0468	117.2373	117.0468	2,258
19/09/2023	2033 On 01-February-24			Bond Future	119.8686	119.6740	119.8686	119.6740	5,737
19/09/2023	2033 On 02-May-24			Bond Future	121.0837	120.8845	121.0837	120.8845	0
19/09/2023	2033 On 01-August-24			Bond Future	123.7683	123.5643	123.7683	123.5643	0
19/09/2023	2033 On 07-November-24			Bond Future	125.1751	124.9664	125.1751	124.9664	0
19/09/2023	2037 On 02-November-23			Bond Future	12.4874	12.4939	76.7530	76.7196	71,295
19/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	117.2600	120.2700	0.1173	0.1203	0
19/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5191.4700	5227.8800	5.1915	5.2279	0
19/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	121.8500	124.9200	0.1219	0.1249	0
19/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5139.2900	5175.7600	5.1393	5.1758	0
19/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	126.5900	129.7100	0.1266	0.1297	0
19/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5087.3200	5123.8400	5.0873	5.1238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	531.3700	535.7600	0.5314	0.5358	731
19/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3000.0900	3037.8800	3.0001	3.0379	0
19/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1588.4400	1587.8400	1.5884	1.5878	731
19/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1420.4600	1453.2600	1.4205	1.4533	0
19/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6838.9700	6812.7000	6.8390	6.8127	0
19/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	97.3500	104.4800	0.0974	0.1045	731
19/09/2023	2037 On 01-February-24			Bond Future	12.6108	12.6175	74.2009	74.1668	76,958
19/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1490.5200	1487.3000	1.4905	1.4873	2,500
19/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4199.7800	4230.6400	4.1998	4.2306	0
19/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1962.1800	1957.2700	1.9622	1.9573	0
19/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3509.5000	3538.6700	3.5095	3.5387	0
19/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1985.3300	1980.3400	1.9853	1.9803	0
19/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3480.4500	3509.5400	3.4805	3.5095	0
19/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2008.8100	2003.7400	2.0088	2.0037	0
19/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3451.7800	3480.7900	3.4518	3.4808	0
19/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3654.2200	3643.5500	3.6542	3.6436	0
19/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2062.6600	2086.0700	2.0627	2.0861	2,500
19/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7099.8100	7079.8900	7.0998	7.0799	0
19/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	838.6100	852.7700	0.8386	0.8528	2,500
19/09/2023	2037 On 02-May-24			Bond Future	12.7434	12.7505	75.8398	75.8048	0
19/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	936.7800	934.3800	0.9368	0.9344	0
19/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7923.2500	7955.8800	7.9233	7.9559	0
19/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	947.2400	944.8000	0.9472	0.9448	0
19/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7876.9600	7909.5500	7.8770	7.9096	0
19/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	957.9800	955.5000	0.9580	0.9555	0
19/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7831.0000	7863.5500	7.8310	7.8636	0
19/09/2023	2037 On 01-August-24			Bond Future	12.8882	12.8956	73.2468	73.2108	0
19/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2232.0400	2224.6000	2.2320	2.2246	0
19/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6284.6900	6313.2600	6.2847	6.3133	0
19/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2250.6100	2243.1100	2.2506	2.2431	0
19/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6250.4900	6279.0000	6.2505	6.2790	0
19/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2269.2600	2261.7000	2.2693	2.2617	0
19/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6216.4200	6244.8700	6.2164	6.2449	0
19/09/2023	2037 On 07-November-24			Bond Future	13.0500	13.0578	74.9442	74.9070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3270.4000	3259.0800	3.2704	3.2591	0
19/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5619.5200	5645.3400	5.6195	5.6453	0
19/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3292.3400	3280.9600	3.2923	3.2810	0
19/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5591.4100	5617.1700	5.5914	5.6172	0
19/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3314.6700	3303.2200	3.3147	3.3032	0
19/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5563.7300	5589.4200	5.5637	5.5894	0
19/09/2023	2038 On 02-November-23			Bond Future	126.5919	126.3200	126.5919	126.3200	4,695
19/09/2023	2038 On 01-February-24			Bond Future	127.4144	127.1367	127.4144	127.1367	0
19/09/2023	2038 On 02-May-24			Bond Future	130.2601	129.9760	130.2601	129.9760	0
19/09/2023	2038 On 01-August-24			Bond Future	131.0771	130.7869	131.0771	130.7869	0
19/09/2023	2038 On 07-November-24			Bond Future	134.1545	133.8569	134.1545	133.8569	0
19/09/2023	2040 On 02-November-23			Bond Future	12.6828	12.7046	77.2951	77.1768	47,814
19/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	48.7300	47.7600	0.0487	0.0478	875
19/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6944.8200	7062.1800	6.9448	7.0622	0
19/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	66.7900	65.3000	0.0668	0.0653	0
19/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6465.7900	6582.6300	6.4658	6.5826	0
19/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	69.4000	67.8400	0.0694	0.0678	0
19/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6406.5900	6523.3600	6.4066	6.5234	0
19/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	72.1000	70.4600	0.0721	0.0705	0
19/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6347.5600	6464.2500	6.3476	6.4643	0
19/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	150.7400	146.7100	0.1507	0.1467	128
19/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5206.6100	5320.9100	5.2066	5.3209	0
19/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	406.6800	394.9800	0.4067	0.3950	875
19/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3685.9100	3792.5400	3.6859	3.7925	0
19/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1354.4600	1317.7600	1.3545	1.3178	128
19/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1806.9100	1888.5400	1.8069	1.8885	0
19/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2504.1000	2444.1900	2.5041	2.4442	0
19/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	967.1400	1025.5600	0.9671	1.0256	875
19/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5200.6600	5107.2000	5.2007	5.1072	0
19/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	267.8700	292.7400	0.2679	0.2927	128
19/09/2023	2040 On 01-February-24			Bond Future	12.8071	12.8298	74.5046	74.3837	94,218
19/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1667.1500	1632.2100	1.6672	1.6322	0
19/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4288.9900	4375.0100	4.2890	4.3750	0

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19/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1688.9800	1653.6900	1.6890	1.6537	0
19/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4254.3900	4340.0600	4.2544	4.3401	0
19/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1710.7900	1675.1600	1.7108	1.6752	0
19/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4219.8300	4305.1600	4.2198	4.3052	0
19/09/2023	2040 On 02-May-24			Bond Future	12.9399	12.9635	76.1502	76.0264	0
19/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	966.9800	946.3600	0.9670	0.9464	0
19/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8571.8300	8675.0300	8.5718	8.6750	0
19/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	978.1200	957.2900	0.9781	0.9573	0
19/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8521.7800	8624.7700	8.5218	8.6248	0
19/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	989.1700	968.1400	0.9892	0.9681	0
19/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8471.7200	8574.5100	8.4717	8.5745	0
19/09/2023	2040 On 01-August-24			Bond Future	13.0843	13.1089	73.3135	73.1868	0
19/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2388.9400	2348.1800	2.3889	2.3482	0
19/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6502.2900	6588.2500	6.5023	6.5883	0
19/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2409.0600	2368.0500	2.4091	2.3681	0
19/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6466.2800	6551.9900	6.4663	6.5520	0
19/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2429.0000	2387.7400	2.4290	2.3877	0
19/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6430.1600	6515.6200	6.4302	6.5156	0
19/09/2023	2040 On 07-November-24			Bond Future	13.2447	13.2705	75.0120	74.8820	0
19/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3560.1300	3506.4300	3.5601	3.5064	0
19/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5651.7500	5728.0500	5.6518	5.7281	0
19/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3584.0500	3530.1000	3.5841	3.5301	0
19/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5622.8600	5698.9100	5.6229	5.6989	0
19/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3608.0400	3553.8500	3.6080	3.5539	0
19/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5594.1000	5669.9100	5.5941	5.6699	0
19/09/2023	2044 On 02-November-23			Bond Future	12.7713	12.7930	73.4061	73.2885	52,373
19/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	41.5300	40.7700	0.0415	0.0408	0
19/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7216.6600	7333.5800	7.2167	7.3336	0
19/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	43.2800	42.4800	0.0433	0.0425	0
19/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7154.8200	7271.7000	7.1548	7.2717	0
19/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	45.1000	44.2400	0.0451	0.0442	0
19/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7093.1400	7209.9600	7.0931	7.2100	0
19/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	231.8600	225.6000	0.2319	0.2256	5,860
19/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4627.8100	4739.2300	4.6278	4.7392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1539.3400	1499.2500	1.5393	1.4993	0
19/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1654.7400	1732.3300	1.6547	1.7323	5,860
19/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2314.0100	2258.4900	2.3140	2.2585	0
19/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1092.8200	1154.9800	1.0928	1.1550	6,375
19/09/2023	2044 On 01-February-24			Bond Future	12.8926	12.9152	70.6545	70.5342	31,894
19/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1348.4000	1318.6300	1.3484	1.3186	0
19/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4802.0800	4892.5400	4.8021	4.8925	0
19/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1367.1300	1337.0300	1.3671	1.3370	0
19/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4763.1000	4853.2300	4.7631	4.8532	0
19/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1386.1600	1355.7300	1.3862	1.3557	0
19/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4724.5000	4814.3000	4.7245	4.8143	0
19/09/2023	2044 On 02-May-24			Bond Future	13.0216	13.0451	72.2150	72.0920	0
19/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	934.3500	914.5000	0.9344	0.9145	0
19/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8792.2200	8895.4100	8.7922	8.8954	0
19/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	945.1400	925.0900	0.9451	0.9251	0
19/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8740.4900	8843.4800	8.7405	8.8435	0
19/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	956.1900	935.9400	0.9562	0.9359	0
19/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8689.1000	8791.8900	8.6891	8.7919	0
19/09/2023	2044 On 01-August-24			Bond Future	13.1615	13.1861	69.4172	69.2912	0
19/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2145.4900	2107.8400	2.1455	2.1078	0
19/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6940.2500	7028.5800	6.9403	7.0286	0
19/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2164.4400	2126.5500	2.1644	2.1266	0
19/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6901.7300	6989.8200	6.9017	6.9898	0
19/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2183.4900	2145.3500	2.1835	2.1454	0
19/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6863.3700	6951.2100	6.8634	6.9512	0
19/09/2023	2044 On 07-November-24			Bond Future	13.3165	13.3422	71.0251	70.8959	0
19/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3581.3700	3527.9900	3.5814	3.5280	0
19/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5736.4000	5812.2300	5.7364	5.8122	0
19/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3605.3600	3551.7500	3.6054	3.5518	0
19/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5707.3200	5782.9200	5.7073	5.7829	0
19/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3629.1200	3575.2800	3.6291	3.5753	0
19/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5678.0800	5753.4500	5.6781	5.7535	0
19/09/2023	2046 On 02-November-23			Bond Future	109.1951	108.4421	109.1951	108.4421	16,148
19/09/2023	2046 On 01-February-24			Bond Future	111.6460	110.8762	111.6460	110.8762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	2046 On 02-May-24			Bond Future	111.9902	111.2032	111.9902	111.2032	0
19/09/2023	2046 On 01-August-24			Bond Future	114.4726	113.6679	114.4726	113.6679	0
19/09/2023	2046 On 07-November-24			Bond Future	114.9576	114.1341	114.9576	114.1341	0
19/09/2023	2050 On 02-November-23			Bond Future	110.0917	109.8167	110.0917	109.8167	14,081
19/09/2023	2050 On 01-February-24			Bond Future	110.3132	110.0323	110.3132	110.0323	0
19/09/2023	2050 On 02-May-24			Bond Future	112.7771	112.4896	112.7771	112.4896	0
19/09/2023	2050 On 01-August-24			Bond Future	112.9694	112.6758	112.9694	112.6758	0
19/09/2023	2050 On 07-November-24			Bond Future	115.6213	115.3204	115.6213	115.3204	0
19/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	AL37 On 02-November-23			Index Future	904.9520	904.3260	904.9520	904.3260	0
19/09/2023	AL37 On 01-February-24			Index Future	925.0420	924.4030	925.0420	924.4030	0
19/09/2023	AL37 On 02-May-24			Index Future	945.4960	944.8410	945.4960	944.8410	0
19/09/2023	AL37 On 01-August-24			Index Future	966.2600	965.5870	966.2600	965.5870	0
19/09/2023	AL37 On 07-November-24			Index Future	988.7590	988.0670	988.7590	988.0670	0
19/09/2023	AL7T On 02-November-23			Index Future	1019.0900	1017.8680	1019.0900	1,017.8680	0
19/09/2023	AL7T On 01-February-24			Index Future	1041.7140	1040.4650	1041.7140	1,040.4650	0
19/09/2023	AL7T On 02-May-24			Index Future	1064.7480	1063.4690	1064.7480	1,063.4690	0
19/09/2023	AL7T On 01-August-24			Index Future	1088.1300	1086.8200	1088.1300	1,086.8200	0
19/09/2023	AL7T On 07-November-24			Index Future	1113.4670	1112.1220	1113.4670	1,112.1220	0
19/09/2023	ALBI On 02-November-23			Index Future	891.4070	890.4510	891.4070	890.4510	107
19/09/2023	ALBI On 01-February-24			Index Future	911.1960	910.2200	911.1960	910.2200	0
19/09/2023	ALBI On 02-May-24			Index Future	931.3440	930.3440	931.3440	930.3440	0
19/09/2023	ALBI On 01-August-24			Index Future	951.7970	950.7720	951.7970	950.7720	0
19/09/2023	ALBI On 07-November-24			Index Future	973.9590	972.9070	973.9590	972.9070	0
19/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	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
19/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	CI43 On 31-January-43			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
19/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	ES33 On 02-November-23			Bond Future	12.9794	12.9862	71.0777	71.0483	0
19/09/2023	ES33 On 01-February-24			Bond Future	13.1387	13.1459	72.6731	72.6430	0
19/09/2023	ES33 On 02-May-24			Bond Future	13.3055	13.3130	70.4970	70.4661	0
19/09/2023	ES33 On 01-August-24			Bond Future	13.4832	13.4912	72.0584	72.0266	0
19/09/2023	ES33 On 07-November-24			Bond Future	13.7003	13.7087	69.9444	69.9115	0
19/09/2023	ES42 On 02-November-23			Bond Future	13.4662	13.4781	66.7385	66.6808	0
19/09/2023	ES42 On 01-February-24			Bond Future	13.6121	13.6245	68.2365	68.1776	0
19/09/2023	ES42 On 02-May-24			Bond Future	13.7696	13.7826	65.4979	65.4374	0
19/09/2023	ES42 On 01-August-24			Bond Future	13.9333	13.9469	66.9471	66.8851	0
19/09/2023	ES42 On 07-November-24			Bond Future	14.1288	14.1430	64.2470	64.1833	0
19/09/2023	GOVI On 02-November-23			GOVI	878.7220	877.7480	878.7220	877.7480	819
19/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	70780.0000	80520.0000	7.0780	8.0520	0
19/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	70880.0000	80620.0000	7.0880	8.0620	0
19/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	70980.0000	80720.0000	7.0980	8.0720	0
19/09/2023	GOVI On 01-February-24			GOVI	898.2290	897.2350	898.2290	897.2350	0
19/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	182490.0000	172550.0000	18.2490	17.2550	0
19/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	182390.0000	172450.0000	18.2390	17.2450	0
19/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	182290.0000	172350.0000	18.2290	17.2350	0
19/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-May-24			GOVI	918.0910	917.0720	918.0910	917.0720	0
19/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	328790.0000	338980.0000	32.8790	33.8980	0
19/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	328890.0000	339080.0000	32.8890	33.9080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	328990.0000	339180.0000	32.8990	33.9180	0
19/09/2023	GOVI On 01-August-24			GOVI	938.2520	937.2080	938.2520	937.2080	0
19/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	51180.0000	61620.0000	5.1180	6.1620	0
19/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	51280.0000	61720.0000	5.1280	6.1720	0
19/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	51380.0000	61820.0000	5.1380	6.1820	0
19/09/2023	GOVI On 07-November-24			GOVI	960.0990	959.0270	960.0990	959.0270	0
19/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	113190.0000	102470.0000	11.3190	10.2470	0
19/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	113090.0000	102370.0000	11.3090	10.2370	0
19/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	112990.0000	102270.0000	11.2990	10.2270	0
19/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/09/2023	IGOV On 02-November-23			Index Future	329.5400	328.8370	329.5400	328.8370	475
19/09/2023	IGOV On 01-February-24			Index Future	336.9360	336.2180	336.9360	336.2180	0
19/09/2023	IGOV On 02-May-24			Index Future	344.4650	343.7300	344.4650	343.7300	0
19/09/2023	IGOV On 01-August-24			Index Future	352.1070	351.3540	352.1070	351.3540	0
19/09/2023	IGOV On 07-November-24			Index Future	360.3860	359.6150	360.3860	359.6150	0
19/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
19/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

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19/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3700	8.3200	91.6300	91.6800	0
19/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3900	8.3800	91.6100	91.6200	0
19/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.3900	91.6700	91.6100	0
19/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4300	8.4100	91.5700	91.5900	0
19/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4200	8.4300	91.5800	91.5700	0
19/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4400	8.4300	91.5600	91.5700	0
19/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4000	8.4200	91.6000	91.5800	0
19/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.2300	8.2150	91.7700	91.7850	0
19/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1100	8.1100	91.8900	91.8900	0
19/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9500	7.9450	92.0500	92.0550	0
19/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8900	7.9050	92.1100	92.0950	0
19/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8600	7.8550	92.1400	92.1450	0
19/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.8600	7.8600	92.1400	7.8600	0
19/09/2023	R035 On 02-November-23			Bond Future	12.1435	12.1551	81.8140	81.7537	181,086
19/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	9.6800	10.0500	0.0097	0.0101	400
19/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8501.6700	8562.2800	8.5017	8.5623	0
19/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	85.2800	86.2500	0.0853	0.0863	400
19/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5656.9500	5718.1600	5.6570	5.7182	0
19/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	245.5700	245.9300	0.2456	0.2459	0
19/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4184.6600	4245.2600	4.1847	4.2453	0
19/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	253.6500	253.9500	0.2537	0.2540	0
19/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4137.2300	4197.7700	4.1372	4.1978	0
19/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	261.9200	262.1600	0.2619	0.2622	0
19/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4090.0300	4150.5100	4.0900	4.1505	0
19/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	574.9200	572.2600	0.5749	0.5723	6,500
19/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2924.6900	2982.2700	2.9247	2.9823	0
19/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	636.9300	633.6000	0.6369	0.6336	731
19/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2770.8000	2827.7100	2.7708	2.8277	0
19/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1791.3600	1774.9100	1.7914	1.7749	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1292.5000	1336.2900	1.2925	1.3363	0
19/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3972.7000	3936.1500	3.9727	3.9362	0
19/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	420.8700	444.5600	0.4209	0.4446	400
19/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7123.2900	7071.0000	7.1233	7.0710	0
19/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	87.7200	95.6700	0.0877	0.0957	731
19/09/2023	R035 On 01-February-24			Bond Future	12.2694	12.2815	83.6304	83.5688	0
19/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	232.1100	230.3900	0.2321	0.2304	400
19/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9287.5600	9347.3900	9.2876	9.3474	0
19/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	555.1100	550.2200	0.5551	0.5502	400
19/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6720.2600	6776.9200	6.7203	6.7769	0
19/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2433.3200	2413.1400	2.4333	2.4131	0
19/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2890.1200	2931.4900	2.8901	2.9315	0
19/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2459.4700	2439.1100	2.4595	2.4391	0
19/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2864.9800	2906.1700	2.8650	2.9062	0
19/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2485.9500	2465.4200	2.4860	2.4654	0
19/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2840.2300	2881.2500	2.8402	2.8813	0
19/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6647.6200	6606.5900	6.6476	6.6066	0
19/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	899.9800	920.5000	0.9000	0.9205	400
19/09/2023	R035 On 02-May-24			Bond Future	12.3941	12.4067	80.9661	80.9031	0
19/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1031.1900	1021.8100	1.0312	1.0218	0
19/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7377.4300	7431.1400	7.3774	7.4311	0
19/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1042.6500	1033.1700	1.0427	1.0332	0
19/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7333.3200	7386.9300	7.3333	7.3869	0
19/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1054.0100	1044.4300	1.0540	1.0444	0
19/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7289.1700	7342.6800	7.2892	7.3427	0
19/09/2023	R035 On 01-August-24			Bond Future	12.5271	12.5404	82.7416	82.6769	0
19/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2256.5200	2238.2100	2.2565	2.2382	0
19/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5981.9800	6028.3800	5.9820	6.0284	0
19/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2275.4500	2257.0200	2.2755	2.2570	0
19/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5948.7500	5995.0300	5.9488	5.9950	0
19/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2294.4800	2275.9300	2.2945	2.2759	0
19/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5915.6600	5961.8200	5.9157	5.9618	0
19/09/2023	R035 On 07-November-24			Bond Future	12.6932	12.7071	80.1460	80.0794	0
19/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3041.8500	3018.2400	3.0419	3.0182	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5599.3400	5642.3200	5.5993	5.6423	0
19/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3062.5200	3038.7900	3.0625	3.0388	0
19/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5570.0500	5612.9100	5.5701	5.6129	0
19/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3083.2600	3059.4200	3.0833	3.0594	0
19/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5540.8700	5583.6200	5.5409	5.5836	0
19/09/2023	R053 On 02-November-23			Bond Future	12.6076	12.6293	93.5983	93.4431	5,189
19/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2999.3500	2929.2800	2.9994	2.9293	0
19/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1568.3800	1653.5300	1.5684	1.6535	0
19/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3043.2300	2972.3700	3.0432	2.9724	0
19/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1542.6300	1626.9900	1.5426	1.6270	0
19/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3087.2500	3015.6000	3.0873	3.0156	0
19/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1517.1100	1600.6800	1.5171	1.6007	0
19/09/2023	R053 On 01-February-24			Bond Future	12.7217	12.7442	95.6763	95.5177	0
19/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4622.8900	4546.2500	4.6229	4.5463	0
19/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3243.4200	3325.3700	3.2434	3.3254	0
19/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4663.8000	4586.7200	4.6638	4.5867	0
19/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3215.8100	3297.3200	3.2158	3.2973	0
19/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4704.8400	4627.3200	4.7048	4.6273	0
19/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3188.4200	3269.4900	3.1884	3.2695	0
19/09/2023	R053 On 02-May-24			Bond Future	12.8425	12.8660	91.9258	91.7635	0
19/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5629.8900	5549.4500	5.6299	5.5495	0
19/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4415.4000	4497.2900	4.4154	4.4973	0
19/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5669.0300	5588.2500	5.6690	5.5883	0
19/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4387.0200	4468.5700	4.3870	4.4686	0
19/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5708.5400	5627.4200	5.7085	5.6274	0
19/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4359.1100	4440.3200	4.3591	4.4403	0
19/09/2023	R053 On 01-August-24			Bond Future	12.9699	12.9944	93.9407	93.7745	0
19/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6251.4700	6167.6900	6.2515	6.1677	0
19/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5174.9600	5257.3200	5.1750	5.2573	0
19/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6289.2100	6205.1300	6.2892	6.2051	0
19/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5146.2400	5228.3000	5.1462	5.2283	0
19/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6327.0300	6242.6400	6.3270	6.2426	0
19/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5117.7000	5199.4500	5.1177	5.1995	0
19/09/2023	R053 On 07-November-24			Bond Future	13.1210	13.1467	90.2477	90.0773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5026.4700	4953.1900	5.0265	4.9532	0
19/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7281.0100	7378.1700	7.2810	7.3782	0
19/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5058.8200	4985.2300	5.0588	4.9852	0
19/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7243.7100	7340.5600	7.2437	7.3406	0
19/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5091.2600	5017.3600	5.0913	5.0174	0
19/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7206.5900	7303.1300	7.2066	7.3031	0
19/09/2023	R186 On 02-November-23			Bond Future	9.1018	9.1126	107.6914	107.6619	125,074
19/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	647.3500	638.1200	0.6474	0.6381	1,715
19/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	516.0000	536.2300	0.5160	0.5362	0
19/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1063.5500	1049.4900	1.0636	1.0495	0
19/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	308.0100	323.4100	0.3080	0.3234	0
19/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1083.4800	1069.2200	1.0835	1.0692	0
19/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	300.9100	316.1100	0.3009	0.3161	0
19/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1103.6800	1089.2200	1.1037	1.0892	0
19/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	294.0900	309.0900	0.2941	0.3091	0
19/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3541.0800	3514.0000	3.5411	3.5140	0
19/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21.5000	23.8800	0.0215	0.0239	1,715
19/09/2023	R186 On 01-February-24			Bond Future	9.1092	9.1210	104.7722	104.7421	0
19/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1591.0900	1575.0700	1.5911	1.5751	0
19/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	606.8500	620.8500	0.6069	0.6209	0
19/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1608.4400	1592.3100	1.6084	1.5923	0
19/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	599.1700	613.0600	0.5992	0.6131	0
19/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1626.1000	1609.8600	1.6261	1.6099	0
19/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	591.8100	605.5900	0.5918	0.6056	0
19/09/2023	R186 On 02-May-24			Bond Future	9.1226	9.1359	107.0872	107.0562	0
19/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	205.8900	202.5000	0.2059	0.2025	0
19/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2894.0100	2921.5700	2.8940	2.9216	0
19/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	209.1100	205.6600	0.2091	0.2057	0
19/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2873.1100	2900.6100	2.8731	2.9006	0
19/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	213.3900	209.8800	0.2134	0.2099	0
19/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2853.2700	2880.7100	2.8533	2.8807	0
19/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2125.1200	2107.0100	2.1251	2.1070	2,030
19/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	719.3100	732.1500	0.7193	0.7322	0
19/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3336.7800	3314.3000	3.3368	3.3143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	408.3700	416.8400	0.4084	0.4168	2,030
19/09/2023	R186 On 01-August-24			Bond Future	9.1475	9.1625	104.1267	104.0947	0
19/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	798.5700	788.3800	0.7986	0.7884	0
19/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1801.3700	1823.1300	1.8014	1.8231	0
19/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	808.0100	797.7300	0.8080	0.7977	0
19/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1789.2300	1810.9000	1.7892	1.8109	0
19/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	817.8800	807.5200	0.8179	0.8075	0
19/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1777.5200	1799.1100	1.7775	1.7991	0
19/09/2023	R186 On 07-November-24			Bond Future	9.2040	9.2213	106.5427	106.5096	0
19/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1287.4400	1272.9100	1.2874	1.2729	0
19/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1428.6800	1447.2700	1.4287	1.4473	0
19/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1298.3900	1283.7900	1.2984	1.2838	0
19/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1420.5200	1439.0400	1.4205	1.4390	0
19/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1309.3800	1294.7000	1.3094	1.2947	0
19/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1412.4100	1430.8500	1.4124	1.4309	0
19/09/2023	R197 On 02-November-23			Bond Future	341.3457	341.3727	341.3457	341.3727	0
19/09/2023	R202 On 02-November-23			Bond Future	253.3453	253.1261	253.3453	253.1261	4,618
19/09/2023	R202 On 01-February-24			Bond Future	254.0559	253.8322	254.0559	253.8322	460
19/09/2023	R202 On 02-May-24			Bond Future	259.7306	259.5010	259.7306	259.5010	0
19/09/2023	R202 On 01-August-24			Bond Future	260.3862	260.1520	260.3862	260.1520	0
19/09/2023	R202 On 07-November-24			Bond Future	266.4999	266.2593	266.4999	266.2593	0
19/09/2023	R209 On 02-November-23			Bond Future	12.2252	12.2315	62.9850	62.9564	25,368
19/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	113.5000	116.2700	0.1135	0.1163	0
19/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4363.9300	4395.3000	4.3639	4.3953	0
19/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	117.9000	120.7300	0.1179	0.1207	0
19/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4318.6600	4350.0900	4.3187	4.3501	0
19/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	122.4300	125.3100	0.1224	0.1253	0
19/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4273.5700	4305.0500	4.2736	4.3051	0
19/09/2023	R209 On 01-February-24			Bond Future	12.3337	12.3402	64.3834	64.3541	1,690
19/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1865.4200	1860.6900	1.8654	1.8607	0
19/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2830.6900	2855.1700	2.8307	2.8552	0
19/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1886.9800	1882.1700	1.8870	1.8822	0
19/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2806.6100	2831.0100	2.8066	2.8310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1908.5000	1903.6200	1.9085	1.9036	0
19/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2782.5500	2806.8800	2.7826	2.8069	0
19/09/2023	R209 On 02-May-24			Bond Future	12.4493	12.4562	62.6531	62.6231	0
19/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	826.7600	824.7000	0.8268	0.8247	0
19/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6829.8300	6857.7800	6.8298	6.8578	0
19/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	836.2200	834.1200	0.8362	0.8341	0
19/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6789.3300	6817.2400	6.7893	6.8172	0
19/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	845.6000	843.4700	0.8456	0.8435	0
19/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6748.8100	6776.6900	6.7488	6.7767	0
19/09/2023	R209 On 01-August-24			Bond Future	12.5724	12.5795	64.0269	63.9960	0
19/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1920.1000	1913.8400	1.9201	1.9138	0
19/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5488.3600	5512.9800	5.4884	5.5130	0
19/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1936.4400	1930.1300	1.9364	1.9301	0
19/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5457.9300	5482.5000	5.4579	5.4825	0
19/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1952.8700	1946.5000	1.9529	1.9465	0
19/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5427.6300	5452.1400	5.4276	5.4521	0
19/09/2023	R209 On 07-November-24			Bond Future	12.7196	12.7271	62.3561	62.3243	0
19/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2749.3600	2739.9000	2.7494	2.7399	0
19/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4969.9000	4992.2400	4.9699	4.9922	0
19/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2767.8500	2758.3400	2.7679	2.7583	0
19/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4943.7600	4966.0500	4.9438	4.9661	0
19/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2786.4100	2776.8500	2.7864	2.7769	0
19/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4917.7400	4939.9800	4.9177	4.9400	0
19/09/2023	R210 On 02-November-23			Bond Future	226.5932	226.6068	226.5932	226.6068	206
19/09/2023	R210 On 01-February-24			Bond Future	231.6792	231.6932	231.6792	231.6932	300
19/09/2023	R210 On 02-May-24			Bond Future	233.5957	233.6100	233.5957	233.6100	0
19/09/2023	R210 On 01-August-24			Bond Future	238.7744	238.7883	238.7744	238.7883	0
19/09/2023	R210 On 07-November-24			Bond Future	241.0431	241.0576	241.0431	241.0576	0
19/09/2023	R213 On 02-November-23			Bond Future	11.0724	11.1043	81.2386	81.1024	28,960
19/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	840.9700	796.4500	0.8410	0.7965	731
19/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1409.3800	1501.0100	1.4094	1.5010	0
19/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1226.2500	1168.3900	1.2263	1.1684	0
19/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1065.7500	1144.0400	1.0658	1.1440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1251.0300	1192.3900	1.2510	1.1924	0
19/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1047.9100	1125.4200	1.0479	1.1254	0
19/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1276.1500	1216.7300	1.2762	1.2167	0
19/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1030.4400	1107.1700	1.0304	1.1072	0
19/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2150.9300	2069.0100	2.1509	2.0690	731
19/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	599.1100	653.3400	0.5991	0.6533	0
19/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6642.1100	6514.3700	6.6421	6.5144	0
19/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	52.5600	60.9700	0.0526	0.0610	731
19/09/2023	R213 On 01-February-24			Bond Future	11.1747	11.2081	83.0422	82.9031	0
19/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3399.1100	3314.4300	3.3991	3.3144	0
19/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1248.4800	1302.9100	1.2485	1.3029	0
19/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3426.8400	3341.7800	3.4268	3.3418	0
19/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1235.9800	1290.0300	1.2360	1.2900	0
19/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3454.6600	3369.2100	3.4547	3.3692	0
19/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1223.6000	1277.2600	1.2236	1.2773	0
19/09/2023	R213 On 02-May-24			Bond Future	11.2766	11.3117	81.3184	81.1760	0
19/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1025.1800	991.3700	1.0252	0.9914	0
19/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5200.7300	5309.3300	5.2007	5.3093	0
19/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1036.5900	1002.4800	1.0366	1.0025	0
19/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5168.9100	5277.2100	5.1689	5.2772	0
19/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1048.0900	1013.6900	1.0481	1.0137	0
19/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5137.2000	5245.2100	5.1372	5.2452	0
19/09/2023	R213 On 01-August-24			Bond Future	11.3878	11.4247	83.1020	82.9563	0
19/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2034.9000	1980.8400	2.0349	1.9808	0
19/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4152.5000	4244.2200	4.1525	4.2442	0
19/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2052.1800	1997.8200	2.0522	1.9978	0
19/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4129.0100	4220.4300	4.1290	4.2204	0
19/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2069.2500	2014.5700	2.0693	2.0146	0
19/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4105.3400	4196.4400	4.1053	4.1964	0
19/09/2023	R213 On 07-November-24			Bond Future	11.5357	11.5749	81.4701	81.3206	0
19/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2709.3900	2645.1400	2.7094	2.6451	0
19/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3966.4700	4051.7100	3.9665	4.0517	0
19/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2727.8500	2663.3200	2.7279	2.6633	0
19/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3945.9700	4030.9300	3.9460	4.0309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2746.7200	2681.9100	2.7467	2.6819	0
19/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3925.9100	4010.5900	3.9259	4.0106	0
19/09/2023	R214 On 02-November-23			Bond Future	12.5989	12.6104	58.6280	58.5757	21,496
19/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	44.7300	45.5300	0.0447	0.0455	0
19/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5675.2800	5728.3700	5.6753	5.7284	0
19/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	46.5500	47.3600	0.0466	0.0474	0
19/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5624.4500	5677.5500	5.6245	5.6776	0
19/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	48.4400	49.2600	0.0484	0.0493	0
19/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5573.7500	5626.8600	5.5738	5.6269	0
19/09/2023	R214 On 01-February-24			Bond Future	12.7155	12.7274	59.9297	59.8763	0
19/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1196.4100	1186.0300	1.1964	1.1860	0
19/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3873.6000	3916.6300	3.8736	3.9166	0
19/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1212.7200	1202.2100	1.2127	1.2022	0
19/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3841.7300	3884.6300	3.8417	3.8846	0
19/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1229.1800	1218.5300	1.2292	1.2185	0
19/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3810.0600	3852.8200	3.8101	3.8528	0
19/09/2023	R214 On 02-May-24			Bond Future	12.8299	12.8422	57.9492	57.8945	0
19/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	768.6500	761.9000	0.7687	0.7619	0
19/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7375.8700	7423.8300	7.3759	7.4238	0
19/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	777.5800	770.7600	0.7776	0.7708	0
19/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7332.3600	7380.2500	7.3324	7.3803	0
19/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	786.7200	779.8200	0.7867	0.7798	0
19/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7289.1200	7336.9300	7.2891	7.3369	0
19/09/2023	R214 On 01-August-24			Bond Future	12.9503	12.9632	59.2199	59.1638	0
19/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1920.5300	1905.1500	1.9205	1.9052	0
19/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5538.4700	5579.1700	5.5385	5.5792	0
19/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1937.2000	1921.7200	1.9372	1.9217	0
19/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5507.1400	5547.7400	5.5071	5.5477	0
19/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1953.7400	1938.1500	1.9537	1.9382	0
19/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5475.7400	5516.2300	5.4757	5.5162	0
19/09/2023	R214 On 07-November-24			Bond Future	13.0970	13.1105	57.2868	57.2292	0
19/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2822.3100	2801.4000	2.8223	2.8014	0
19/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5017.6700	5054.3700	5.0177	5.0544	0
19/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2841.9400	2820.9300	2.8419	2.8209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4991.8300	5028.4300	4.9918	5.0284	0
19/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2861.6400	2840.5200	2.8616	2.8405	0
19/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4966.1000	5002.5900	4.9661	5.0026	0
19/09/2023	R248 On 02-November-23			Bond Future	12.6759	12.7027	72.2015	72.0533	232,371
19/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	45.4300	43.7200	0.0454	0.0437	0
19/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7320.3900	7466.9000	7.3204	7.4669	0
19/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	47.3400	45.5500	0.0473	0.0456	0
19/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7256.6100	7403.0400	7.2566	7.4030	0
19/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	49.3200	47.4400	0.0493	0.0474	0
19/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7192.9900	7339.3300	7.1930	7.3393	0
19/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	159.5100	152.8000	0.1595	0.1528	207
19/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5316.6000	5458.1100	5.3166	5.4581	0
19/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1153.4100	1110.5100	1.1534	1.1105	207
19/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2138.1500	2243.4700	2.1382	2.2435	0
19/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5101.7500	4984.6200	5.1018	4.9846	0
19/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	303.7600	334.8500	0.3038	0.3349	207
19/09/2023	R248 On 01-February-24			Bond Future	12.7967	12.8247	73.8044	73.6530	0
19/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	489.8400	473.5400	0.4898	0.4735	1,000
19/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8225.0900	8360.2100	8.2251	8.3602	0
19/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1348.7800	1310.5300	1.3488	1.3105	0
19/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5087.9100	5201.0800	5.0879	5.2011	0
19/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1367.6600	1329.0000	1.3677	1.3290	0
19/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5047.2200	5159.9800	5.0472	5.1600	0
19/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1386.7000	1347.6200	1.3867	1.3476	0
19/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5006.7700	5119.1100	5.0068	5.1191	0
19/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1672.6300	1627.5300	1.6726	1.6275	1,000
19/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4468.6900	4575.0100	4.4687	4.5750	0
19/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4799.6900	4709.2300	4.7997	4.7092	0
19/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1803.3600	1864.3200	1.8034	1.8643	1,000
19/09/2023	R248 On 02-May-24			Bond Future	12.9153	12.9443	70.9866	70.8316	0
19/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	871.1300	847.0000	0.8711	0.8470	0
19/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9504.9500	9635.7700	9.5050	9.6358	0
19/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	881.5200	857.1400	0.8815	0.8571	0
19/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9449.6800	9580.2500	9.4497	9.5803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	892.1600	867.5300	0.8922	0.8675	0
19/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9394.7600	9525.0800	9.3948	9.5251	0
19/09/2023	R248 On 01-August-24			Bond Future	13.0403	13.0705	72.5429	72.3844	13,000
19/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2509.2300	2456.0700	2.5092	2.4561	0
19/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6605.0800	6710.4600	6.6051	6.7105	0
19/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2530.2100	2476.7200	2.5302	2.4767	0
19/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6567.8800	6672.9300	6.5679	6.6729	0
19/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2551.2800	2497.4700	2.5513	2.4975	0
19/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6530.8500	6635.5800	6.5309	6.6356	0
19/09/2023	R248 On 07-November-24			Bond Future	13.1924	13.2240	69.7736	69.6111	0
19/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3650.1600	3581.5800	3.6502	3.5816	0
19/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5833.9300	5927.8600	5.8339	5.9279	0
19/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3674.6000	3605.7200	3.6746	3.6057	0
19/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5803.9400	5897.5700	5.8039	5.8976	0
19/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3699.1000	3629.9300	3.6991	3.6299	0
19/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5774.0900	5867.4300	5.7741	5.8674	0
19/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0