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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
26/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	2025 On 02-November-23			Bond Future	172.7783	172.7779	172.7783	172.7779	5,390
26/09/2023	2025 On 01-February-24			Bond Future	174.8453	174.8450	174.8453	174.8450	2,884
26/09/2023	2025 On 02-May-24			Bond Future	178.7824	178.7819	178.7824	178.7819	0
26/09/2023	2025 On 01-August-24			Bond Future	180.9015	180.9004	180.9015	180.9004	0
26/09/2023	2025 On 07-November-24			Bond Future	185.1429	185.1411	185.1429	185.1411	0
26/09/2023	2029 On 02-November-23			Bond Future	125.2215	125.4863	125.2215	125.4863	2,068
26/09/2023	2029 On 01-February-24			Bond Future	128.0189	128.2896	128.0189	128.2896	728
26/09/2023	2029 On 02-May-24			Bond Future	129.5359	129.8125	129.5359	129.8125	0
26/09/2023	2029 On 01-August-24			Bond Future	132.4037	132.6860	132.4037	132.6860	0
26/09/2023	2029 On 07-November-24			Bond Future	134.1064	134.3949	134.1064	134.3949	0
26/09/2023	2030 On 02-November-23			Bond Future	10.8021	10.6804	89.6531	90.1532	91,114

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.5100	2.3900	0.0005	0.0024	800
26/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5233.5200	4735.3600	5.2335	4.7354	0
26/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	18.2400	45.8800	0.0182	0.0459	500
26/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3855.3400	3382.9400	3.8553	3.3829	0
26/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	65.8900	133.2700	0.0659	0.1333	800
26/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3129.3100	2696.6500	3.1293	2.6967	0
26/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	307.7100	484.7000	0.3077	0.4847	500
26/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2015.8300	1692.7800	2.0158	1.6928	0
26/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	649.2200	913.1000	0.6492	0.9131	500
26/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1398.8600	1162.7000	1.3989	1.1627	0
26/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1017.2300	1341.8000	1.0172	1.3418	0
26/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	1025.7500	850.2800	1.0258	0.8503	0
26/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1040.0400	1367.7000	1.0400	1.3677	0
26/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	1007.6200	835.2400	1.0076	0.8352	0
26/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1063.1100	1393.8200	1.0631	1.3938	0
26/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	989.7700	820.4400	0.9898	0.8204	0
26/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1855.5300	2261.5900	1.8555	2.2616	500
26/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	565.6700	471.6900	0.5657	0.4717	0
26/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2830.5900	3284.3100	2.8306	3.2843	0
26/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	305.9200	259.6000	0.3059	0.2596	500
26/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3304.0300	3771.5100	3.3040	3.7715	0
26/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	229.0000	196.4400	0.2290	0.1964	800
26/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5810.5500	6306.8600	5.8106	6.3069	0
26/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	50.0900	46.3600	0.0501	0.0464	500
26/09/2023	2030 On 01-February-24			Bond Future	10.8983	10.7699	87.6282	88.1393	0
26/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	283.1600	371.3900	0.2832	0.3714	400
26/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5755.5300	5332.6200	5.7555	5.3326	0
26/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	465.3600	592.8900	0.4654	0.5929	500
26/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4581.2200	4197.6100	4.5812	4.1976	0
26/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	496.2600	629.6700	0.4963	0.6297	1,360
26/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4444.3000	4066.5700	4.4443	4.0666	0
26/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	554.2700	698.3100	0.5543	0.6983	500
26/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4209.5400	3842.4400	4.2095	3.8424	0
26/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	617.2800	772.3300	0.6173	0.7723	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3980.9500	3624.8600	3.9810	3.6249	0
26/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	705.8200	875.5000	0.7058	0.8755	200
26/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3696.2800	3354.8200	3.6963	3.3548	0
26/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	983.8000	1193.6200	0.9838	1.1936	500
26/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3029.1500	2727.8300	3.0292	2.7278	0
26/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2085.1800	2403.1700	2.0852	2.4032	0
26/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1683.0400	1489.8900	1.6830	1.4899	700
26/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2832.4900	3197.5400	2.8325	3.1975	0
26/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1218.6400	1072.5500	1.2186	1.0726	1,360
26/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2936.6500	3307.1600	2.9367	3.3072	0
26/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1167.9900	1027.3600	1.1680	1.0274	0
26/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2962.8700	3334.7300	2.9629	3.3347	0
26/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1155.5700	1016.2900	1.1556	1.0163	0
26/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2989.3900	3362.5700	2.9894	3.3626	0
26/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1143.4600	1005.5000	1.1435	1.0055	0
26/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4052.0500	4469.3200	4.0521	4.4693	0
26/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	754.4300	660.5600	0.7544	0.6606	200
26/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4349.8400	4776.5800	4.3498	4.7766	0
26/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	675.3500	590.9500	0.6754	0.5910	500
26/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4379.9500	4807.6000	4.3800	4.8076	0
26/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	667.8900	584.4000	0.6679	0.5844	500
26/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5117.7300	5564.7000	5.1177	5.5647	0
26/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	510.2900	446.1200	0.5103	0.4461	400
26/09/2023	2030 On 02-May-24			Bond Future	11.0032	10.8675	89.5804	90.1029	0
26/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	559.7200	678.9100	0.5597	0.6789	1,000
26/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5908.5300	5505.2700	5.9085	5.5053	0
26/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	666.6600	802.2200	0.6667	0.8022	0
26/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5398.3500	5011.4600	5.3984	5.0115	0
26/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	675.1700	811.9500	0.6752	0.8120	0
26/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5365.9000	4980.2300	5.3659	4.9802	0
26/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	683.5600	821.5400	0.6836	0.8215	0
26/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5333.3500	4948.8800	5.3334	4.9489	0
26/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1012.1300	1192.5700	1.0121	1.1926	1,000
26/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4323.5600	3981.5500	4.3236	3.9816	0

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26/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1662.7500	1908.2500	1.6628	1.9083	500
26/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3148.6600	2871.7100	3.1487	2.8717	0
26/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2019.8600	2293.7200	2.0199	2.2937	1,080
26/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2726.3300	2477.7400	2.7263	2.4777	0
26/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2633.5300	2947.7300	2.6335	2.9477	500
26/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2186.7400	1978.4900	2.1867	1.9785	0
26/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4678.4500	5080.8600	4.6785	5.0809	0
26/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1174.1200	1054.0800	1.1741	1.0541	1,000
26/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5925.3000	6360.8100	5.9253	6.3608	0
26/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	835.7300	748.7900	0.8357	0.7488	1,080
26/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8185.5200	8662.6600	8.1855	8.6627	0
26/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	411.0900	365.7800	0.4111	0.3658	500
26/09/2023	2030 On 01-August-24			Bond Future	11.1288	10.9851	87.5366	88.0702	0
26/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1402.5700	1609.3200	1.4026	1.6093	0
26/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4266.6800	3939.8400	4.2667	3.9398	0
26/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1415.6800	1623.6500	1.4157	1.6237	0
26/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4241.3000	3915.6800	4.2413	3.9157	0
26/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1428.8600	1638.0700	1.4289	1.6381	0
26/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4216.0000	3891.6200	4.2160	3.8916	0
26/09/2023	2030 On 07-November-24			Bond Future	11.2787	11.1258	89.5632	90.1089	0
26/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1998.2700	2243.2900	1.9983	2.2433	0
26/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3938.9200	3638.3100	3.9389	3.6383	0
26/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2014.3300	2260.4900	2.0143	2.2605	0
26/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3918.4700	3619.0000	3.9185	3.6190	0
26/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2030.4500	2277.7600	2.0305	2.2778	0
26/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3898.1100	3599.7900	3.8981	3.5998	0
26/09/2023	2032 On 02-November-23			Bond Future	11.7170	11.5909	82.6226	83.2057	171,433
26/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0900	0.6200	0.0001	0.0006	7,750
26/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6623.1000	6040.5700	6.6231	6.0406	0
26/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	1.5000	6.2200	0.0015	0.0062	500
26/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5462.3500	4884.0100	5.4624	4.8840	0
26/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	1.7200	6.9500	0.0017	0.0070	500
26/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5412.4900	4834.6600	5.4125	4.8347	0
26/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	7.1500	22.3700	0.0072	0.0224	500

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26/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4819.9200	4252.0800	4.8199	4.2521	0
26/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	26.3700	65.2800	0.0264	0.0653	10,000
26/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4148.2100	3604.0600	4.1482	3.6041	0
26/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	77.5300	158.8600	0.0775	0.1589	0
26/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3467.0600	2965.3300	3.4671	2.9653	500
26/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	129.9500	243.8300	0.1300	0.2438	500
26/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3084.0100	2614.8300	3.0840	2.6148	0
26/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	243.9000	411.9800	0.2439	0.4120	0
26/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2574.0800	2159.1000	2.5741	2.1591	0
26/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	254.7500	427.2300	0.2548	0.4272	0
26/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2537.1900	2126.6100	2.5372	2.1266	0
26/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	265.9200	442.8300	0.2659	0.4428	0
26/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2500.6500	2094.5000	2.5007	2.0945	0
26/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	313.2800	507.9800	0.3133	0.5080	0
26/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2357.5400	1969.1800	2.3575	1.9692	500
26/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	665.3200	958.1500	0.6653	0.9582	0
26/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1672.0600	1381.8300	1.6721	1.3818	500
26/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	874.8000	1209.2200	0.8748	1.2092	0
26/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1415.5100	1166.8700	1.4155	1.1669	15,500
26/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1325.3600	1725.9500	1.3254	1.7260	0
26/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	1035.8600	853.3900	1.0359	0.8534	500
26/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1670.8500	2108.3500	1.6709	2.1084	0
26/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	834.0000	688.4400	0.8340	0.6884	0
26/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2871.8100	3386.9000	2.8718	3.3869	0
26/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	421.7000	353.7300	0.4217	0.3537	500
26/09/2023	2032 On 01-February-24			Bond Future	11.8381	11.7062	84.4481	85.0441	0
26/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	134.4300	186.5800	0.1344	0.1866	1,200
26/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8924.0900	8380.2500	8.9241	8.3803	0
26/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	374.1500	488.9400	0.3742	0.4889	500
26/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6247.3000	5766.1000	6.2473	5.7661	0
26/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	507.1100	649.4000	0.5071	0.6494	1,200
26/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5548.5900	5094.8900	5.5486	5.0949	0
26/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	524.7600	670.4700	0.5248	0.6705	200
26/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5469.0800	5018.8000	5.4691	5.0188	0

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26/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	864.1500	1067.4800	0.8642	1.0675	500
26/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4320.3500	3927.6900	4.3204	3.9277	0
26/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2066.3900	2403.2900	2.0664	2.4033	0
26/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2463.7500	2204.6600	2.4638	2.2047	200
26/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2254.8900	2606.9300	2.2549	2.6069	0
26/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2291.3200	2047.3700	2.2913	2.0474	0
26/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2279.1100	2633.0300	2.2791	2.6330	0
26/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2270.5700	2028.5000	2.2706	2.0285	0
26/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2303.2700	2659.0300	2.3033	2.6590	0
26/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2249.7900	2009.5600	2.2498	2.0096	0
26/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4119.8500	4577.7200	4.1199	4.5777	0
26/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1213.8000	1075.6800	1.2138	1.0757	200
26/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4497.0100	4969.5000	4.4970	4.9695	0
26/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1078.7500	955.2500	1.0788	0.9553	1,200
26/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4851.1800	5335.9500	4.8512	5.3360	0
26/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	967.2600	856.0400	0.9673	0.8560	500
26/09/2023	2032 On 02-May-24			Bond Future	11.9645	11.8263	82.1674	82.7766	0
26/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	537.7300	656.2900	0.5377	0.6563	1,000
26/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7992.0100	7501.3800	7.9920	7.5014	0
26/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	660.2000	798.6500	0.6602	0.7987	0
26/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7235.3300	6764.5900	7.2353	6.7646	0
26/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	667.7000	807.3200	0.6677	0.8073	0
26/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7194.3100	6724.7400	7.1943	6.7247	0
26/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	675.2700	816.0700	0.6753	0.8161	0
26/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7153.4100	6685.0200	7.1534	6.6850	0
26/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	698.0400	842.3600	0.6980	0.8424	500
26/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7030.9500	6566.0800	7.0310	6.5661	0
26/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	745.8000	897.3900	0.7458	0.8974	1,550
26/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6789.1900	6331.5900	6.7892	6.3316	0
26/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	951.8400	1131.9000	0.9518	1.1319	1,000
26/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5991.5900	5562.4600	5.9916	5.5625	0
26/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1241.6000	1456.4000	1.2416	1.4564	500
26/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5199.1600	4804.7700	5.1992	4.8048	0
26/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1639.2700	1895.1200	1.6393	1.8951	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
26/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4394.5700	4041.2300	4.3946	4.0412	0
26/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5472.2400	5937.9300	5.4722	5.9379	0
26/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1499.9500	1356.4500	1.5000	1.3565	1,000
26/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6339.0100	6829.5000	6.3390	6.8295	0
26/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1227.4300	1108.7300	1.2274	1.1087	500
26/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6879.1700	7382.8000	6.8792	7.3828	0
26/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1086.6500	981.0900	1.0867	0.9811	1,550
26/09/2023	2032 On 01-August-24			Bond Future	12.1065	11.9616	83.9663	84.5885	0
26/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1453.1600	1672.2900	1.4532	1.6723	0
26/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5771.3000	5368.1600	5.7713	5.3682	0
26/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1466.9600	1687.4400	1.4670	1.6874	0
26/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5739.3900	5337.6000	5.7394	5.3376	0
26/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1481.1100	1702.9700	1.4811	1.7030	0
26/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5707.8600	5307.4500	5.7079	5.3075	0
26/09/2023	2032 On 07-November-24			Bond Future	12.2814	12.1288	81.7445	82.3809	0
26/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1983.0500	2239.3400	1.9831	2.2393	0
26/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5442.6800	5062.5900	5.4427	5.0626	0
26/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1998.9600	2256.5400	1.9990	2.2565	0
26/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5414.8000	5036.0000	5.4148	5.0360	0
26/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2014.9400	2273.8100	2.0149	2.2738	0
26/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5387.0300	5009.5200	5.3870	5.0095	0
26/09/2023	2033 On 02-November-23			Bond Future	117.6859	117.6911	117.6859	117.6911	2,258
26/09/2023	2033 On 01-February-24			Bond Future	120.3149	120.3203	120.3149	120.3203	5,737
26/09/2023	2033 On 02-May-24			Bond Future	121.5634	121.5688	121.5634	121.5688	0
26/09/2023	2033 On 01-August-24			Bond Future	124.2547	124.2598	124.2547	124.2598	0
26/09/2023	2033 On 07-November-24			Bond Future	125.6685	125.6732	125.6685	125.6732	0
26/09/2023	2037 On 02-November-23			Bond Future	12.8038	12.6425	75.1475	75.9593	71,335
26/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	17.1900	48.1300	0.0172	0.0481	0
26/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6696.9300	5916.0800	6.6969	5.9161	0
26/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	18.1700	50.4200	0.0182	0.0504	0
26/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6641.1400	5861.6000	6.6411	5.8616	0
26/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	19.2000	52.8100	0.0192	0.0528	0
26/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6585.4600	5807.2800	6.5855	5.8073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	152.6900	300.1300	0.1527	0.3001	731
26/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4226.9400	3562.5900	4.2269	3.5626	0
26/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	733.1300	1116.9200	0.7331	1.1169	731
26/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	2170.6800	1742.6800	2.1707	1.7427	0
26/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5282.0700	6063.7000	5.2821	6.0637	0
26/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	145.9800	115.8200	0.1460	0.1158	731
26/09/2023	2037 On 01-February-24			Bond Future	12.9418	12.7739	72.5517	73.3815	76,958
26/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	844.8200	1103.0500	0.8448	1.1031	2,500
26/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5203.2600	4631.7000	5.2033	4.6317	0
26/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1180.4700	1499.2800	1.1805	1.4993	0
26/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4376.9700	3865.9900	4.3770	3.8660	0
26/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1197.7000	1519.3200	1.1977	1.5193	0
26/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4342.0000	3833.8300	4.3420	3.8338	0
26/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1215.2300	1539.6800	1.2152	1.5397	0
26/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4307.3800	3802.0400	4.3074	3.8020	0
26/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2539.9400	3027.4700	2.5399	3.0275	0
26/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2597.5600	2255.3000	2.5976	2.2553	2,500
26/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5661.3000	6340.3600	5.6613	6.3404	0
26/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	1049.2800	898.5500	1.0493	0.8986	2,500
26/09/2023	2037 On 02-May-24			Bond Future	13.0850	12.9103	74.1679	75.0161	0
26/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	555.5300	711.7600	0.5555	0.7118	0
26/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9213.9600	8521.9900	9.2140	8.5220	0
26/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	562.6400	720.3900	0.5626	0.7204	0
26/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	9164.3200	8473.8700	9.1643	8.4739	0
26/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	569.9700	729.2500	0.5700	0.7293	0
26/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	9114.9500	8426.0300	9.1150	8.4260	0
26/09/2023	2037 On 01-August-24			Bond Future	13.2449	13.0627	71.5358	72.4023	0
26/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1498.4000	1782.6400	1.4984	1.7826	0
26/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7262.1200	6679.8400	7.2621	6.6798	0
26/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1513.0200	1799.1100	1.5130	1.7991	0
26/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7223.9700	6643.5400	7.2240	6.6435	0
26/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1527.7400	1815.6600	1.5277	1.8157	0
26/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	7185.9700	6607.3700	7.1860	6.6074	0
26/09/2023	2037 On 07-November-24			Bond Future	13.4234	13.2331	73.1902	74.0765	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2341.6300	2702.8000	2.3416	2.7028	0
26/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6444.7400	5919.5800	6.4447	5.9196	0
26/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2359.4000	2722.3000	2.3594	2.7223	0
26/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6412.4600	5889.0300	6.4125	5.8890	0
26/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2377.2500	2741.8700	2.3773	2.7419	0
26/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6380.3000	5858.5900	6.3803	5.8586	0
26/09/2023	2038 On 02-November-23			Bond Future	126.6971	126.9941	126.6971	126.9941	4,695
26/09/2023	2038 On 01-February-24			Bond Future	127.5107	127.8143	127.5107	127.8143	0
26/09/2023	2038 On 02-May-24			Bond Future	130.3818	130.6922	130.3818	130.6922	0
26/09/2023	2038 On 01-August-24			Bond Future	131.1990	131.5158	131.1990	131.5158	0
26/09/2023	2038 On 07-November-24			Bond Future	134.2738	134.5975	134.2738	134.5975	0
26/09/2023	2040 On 02-November-23			Bond Future	12.9889	12.8480	75.6588	76.4048	49,555
26/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	5.0900	15.7000	0.0051	0.0157	875
26/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8537.4600	7802.0800	8.5375	7.8021	0
26/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	7.9200	22.9500	0.0079	0.0230	0
26/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	8043.2000	7312.2400	8.0432	7.3122	0
26/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	8.3600	24.0400	0.0084	0.0240	0
26/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7981.8300	7251.5200	7.9818	7.2515	0
26/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	8.8200	25.1700	0.0088	0.0252	0
26/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7920.5600	7190.9200	7.9206	7.1909	0
26/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	25.0500	61.4800	0.0251	0.0615	128
26/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6717.2000	6007.6400	6.7172	6.0076	0
26/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	104.4900	206.5900	0.1045	0.2066	875
26/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	5020.0000	4376.1100	5.0200	4.3761	0
26/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	584.1800	890.7600	0.5842	0.8908	128
26/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2672.9100	2233.5000	2.6729	2.2335	0
26/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1383.9700	1861.2000	1.3840	1.8612	0
26/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1483.2900	1214.5300	1.4833	1.2145	875
26/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3703.5600	4375.8500	3.7036	4.3759	0
26/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	407.0500	333.3500	0.4071	0.3334	128
26/09/2023	2040 On 01-February-24			Bond Future	13.1272	12.9805	72.8239	73.5865	94,218
26/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	969.8800	1222.7200	0.9699	1.2227	0
26/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5272.3900	4762.7100	5.2724	4.7627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	985.1200	1240.4900	0.9851	1.2405	0
26/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	5231.2000	4724.0500	5.2312	4.7241	0
26/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1000.5100	1258.4200	1.0005	1.2584	0
26/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	5190.2200	4685.6100	5.1902	4.6856	0
26/09/2023	2040 On 02-May-24			Bond Future	13.2701	13.1175	74.4462	75.2256	0
26/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	576.3900	718.8100	0.5764	0.7188	0
26/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9885.3100	9248.2400	9.8853	9.2482	0
26/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	584.0200	727.8500	0.5840	0.7279	0
26/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9831.7500	9196.0900	9.8318	9.1961	0
26/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	591.5900	736.8200	0.5916	0.7368	0
26/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9778.2100	9143.9500	9.7782	9.1440	0
26/09/2023	2040 On 01-August-24			Bond Future	13.4290	13.2699	71.5697	72.3659	0
26/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1648.5900	1918.8000	1.6486	1.9188	0
26/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7505.8100	6979.7600	7.5058	6.9798	0
26/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1664.6800	1936.6100	1.6647	1.9366	0
26/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7465.7700	6941.4400	7.4658	6.9414	0
26/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1680.6300	1954.2700	1.6806	1.9543	0
26/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7425.6600	6903.0400	7.4257	6.9030	0
26/09/2023	2040 On 07-November-24			Bond Future	13.6054	13.4393	73.2244	74.0388	0
26/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2687.8300	3037.0700	2.6878	3.0371	0
26/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6567.0500	6101.8200	6.5671	6.1018	0
26/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2708.2100	3059.0500	2.7082	3.0591	0
26/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6534.6200	6070.9900	6.5346	6.0710	0
26/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2728.6700	3081.1100	2.7287	3.0811	0
26/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6502.3300	6040.3000	6.5023	6.0403	0
26/09/2023	2044 On 02-November-23			Bond Future	13.0776	12.9468	71.7790	72.4657	52,387
26/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	4.0400	12.2300	0.0040	0.0122	0
26/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8806.3200	8127.7700	8.8063	8.1278	0
26/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	4.2800	12.8700	0.0043	0.0129	0
26/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8742.9700	8064.8200	8.7430	8.0648	0
26/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	4.5400	13.5200	0.0045	0.0135	0
26/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8679.7300	8001.9700	8.6797	8.0020	0
26/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	40.9200	89.9700	0.0409	0.0900	5,860
26/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	6064.0200	5426.3300	6.0640	5.4263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	666.6000	976.3300	0.6666	0.9763	0
26/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2409.1500	2032.1400	2.4092	2.0321	5,860
26/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1201.4900	1620.1800	1.2015	1.6202	0
26/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1607.4500	1339.4000	1.6075	1.3394	6,375
26/09/2023	2044 On 01-February-24			Bond Future	13.2127	13.0766	68.9835	69.6855	36,258
26/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	781.7200	984.9500	0.7817	0.9850	0
26/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5906.3300	5407.5400	5.9063	5.4075	0
26/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	794.9700	1000.4700	0.7950	1.0005	0
26/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5861.8700	5365.3500	5.8619	5.3654	0
26/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	808.2500	1016.0000	0.8083	1.0160	0
26/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5817.5200	5323.2500	5.8175	5.3233	0
26/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2834.3700	3263.5200	2.8344	3.2635	0
26/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2643.8800	2371.0100	2.6439	2.3710	5,000
26/09/2023	2044 On 02-May-24			Bond Future	13.3518	13.2103	70.5202	71.2377	0
26/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	554.6800	682.8400	0.5547	0.6828	0
26/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	10107.3500	9517.9700	10.1074	9.5180	0
26/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	562.1600	691.6100	0.5622	0.6916	0
26/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	10052.3100	9464.2200	10.0523	9.4642	0
26/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	569.5800	700.3300	0.5696	0.7003	0
26/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9997.2900	9410.5000	9.9973	9.4105	0
26/09/2023	2044 On 01-August-24			Bond Future	13.5062	13.3587	67.6829	68.4159	0
26/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1491.2300	1724.6600	1.4912	1.7247	0
26/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	8020.3100	7520.6800	8.0203	7.5207	0
26/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1506.4800	1741.4900	1.5065	1.7415	0
26/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7978.0900	7480.0400	7.9781	7.4800	0
26/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1521.6200	1758.2000	1.5216	1.7582	0
26/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7935.8200	7439.3400	7.9358	7.4393	0
26/09/2023	2044 On 07-November-24			Bond Future	13.6770	13.5230	69.2475	69.9973	0
26/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2644.5300	2965.6600	2.6445	2.9657	0
26/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6577.1500	6148.5300	6.5772	6.1485	0
26/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2664.0800	2986.6900	2.6641	2.9867	0
26/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6543.6300	6116.4900	6.5436	6.1165	0
26/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2683.4300	3007.4900	2.6834	3.0075	0
26/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6509.9800	6084.2900	6.5100	6.0843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	2046 On 02-November-23			Bond Future	108.9918	109.3336	108.9918	109.3336	16,148
26/09/2023	2046 On 01-February-24			Bond Future	111.4267	111.7762	111.4267	111.7762	0
26/09/2023	2046 On 02-May-24			Bond Future	111.7896	112.1467	111.7896	112.1467	0
26/09/2023	2046 On 01-August-24			Bond Future	114.2640	114.6287	114.2640	114.6287	0
26/09/2023	2046 On 07-November-24			Bond Future	114.7388	115.1116	114.7388	115.1116	0
26/09/2023	2050 On 02-November-23			Bond Future	110.8051	110.8096	110.8051	110.8096	14,081
26/09/2023	2050 On 01-February-24			Bond Future	111.0329	111.0374	111.0329	111.0374	0
26/09/2023	2050 On 02-May-24			Bond Future	113.5330	113.5375	113.5330	113.5375	0
26/09/2023	2050 On 01-August-24			Bond Future	113.7408	113.7451	113.7408	113.7451	0
26/09/2023	2050 On 07-November-24			Bond Future	116.4061	116.4099	116.4061	116.4099	0
26/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	AL37 On 02-November-23			Index Future	895.9440	899.5870	895.9440	899.5870	0
26/09/2023	AL37 On 01-February-24			Index Future	915.7380	919.4650	915.7380	919.4650	0
26/09/2023	AL37 On 02-May-24			Index Future	936.1480	939.9530	936.1480	939.9530	0
26/09/2023	AL37 On 01-August-24			Index Future	956.6760	960.5530	956.6760	960.5530	0
26/09/2023	AL37 On 07-November-24			Index Future	978.9110	982.8630	978.9110	982.8630	0
26/09/2023	AL7T On 02-November-23			Index Future	1001.6220	1009.1530	1001.6220	1,009.1530	0
26/09/2023	AL7T On 01-February-24			Index Future	1023.7510	1031.4510	1023.7510	1,031.4510	0
26/09/2023	AL7T On 02-May-24			Index Future	1046.5680	1054.4350	1046.5680	1,054.4350	0
26/09/2023	AL7T On 01-August-24			Index Future	1069.5180	1077.5440	1069.5180	1,077.5440	0
26/09/2023	AL7T On 07-November-24			Index Future	1094.3750	1102.5710	1094.3750	1,102.5710	0
26/09/2023	ALBI On 02-November-23			Index Future	876.7130	883.0230	876.7130	883.0230	107
26/09/2023	ALBI On 01-February-24			Index Future	896.0820	902.5340	896.0820	902.5340	0
26/09/2023	ALBI On 02-May-24			Index Future	916.0540	922.6460	916.0540	922.6460	0
26/09/2023	ALBI On 01-August-24			Index Future	936.1420	942.8660	936.1420	942.8660	0
26/09/2023	ALBI On 07-November-24			Index Future	957.8990	964.7660	957.8990	964.7660	0
26/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C007 On 31-January-37			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
26/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	C446 On 31-March-46			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
26/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	ES33 On 02-November-23			Bond Future	13.2835	13.1428	69.7875	70.3805	0
26/09/2023	ES33 On 01-February-24			Bond Future	13.4583	13.3112	71.3466	71.9528	0
26/09/2023	ES33 On 02-May-24			Bond Future	13.6362	13.4825	69.1537	69.7734	0
26/09/2023	ES33 On 01-August-24			Bond Future	13.8297	13.6690	70.6830	71.3163	0
26/09/2023	ES33 On 07-November-24			Bond Future	14.0653	13.8964	68.5338	69.1816	0
26/09/2023	ES42 On 02-November-23			Bond Future	13.7602	13.6246	65.3401	65.9790	0
26/09/2023	ES42 On 01-February-24			Bond Future	13.9198	13.7785	66.7999	67.4530	0
26/09/2023	ES42 On 02-May-24			Bond Future	14.0880	13.9405	64.0413	64.7091	0
26/09/2023	ES42 On 01-August-24			Bond Future	14.2658	14.1120	65.4561	66.1385	0
26/09/2023	ES42 On 07-November-24			Bond Future	14.4781	14.3168	62.7184	63.4164	0
26/09/2023	GOVI On 02-November-23			GOVI	864.1590	870.4100	864.1590	870.4100	819
26/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	216410.0000	153900.0000	21.6410	15.3900	0
26/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	216510.0000	154000.0000	21.6510	15.4000	0
26/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	216610.0000	154100.0000	21.6610	15.4100	0
26/09/2023	GOVI On 01-February-24			GOVI	883.2510	889.6430	883.2510	889.6430	0
26/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	32710.0000	96630.0000	3.2710	9.6630	0
26/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	32610.0000	96530.0000	3.2610	9.6530	0
26/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	32510.0000	96430.0000	3.2510	9.6430	0
26/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-May-24			GOVI	902.9370	909.4670	902.9370	909.4670	0
26/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	480330.0000	415030.0000	48.0330	41.5030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	480430.0000	415130.0000	48.0430	41.5130	0
26/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	480530.0000	415230.0000	48.0530	41.5230	0
26/09/2023	GOVI On 01-August-24			GOVI	922.7370	929.3980	922.7370	929.3980	0
26/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	206330.0000	139720.0000	20.6330	13.9720	0
26/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	206430.0000	139820.0000	20.6430	13.9820	0
26/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	206530.0000	139920.0000	20.6530	13.9920	0
26/09/2023	GOVI On 07-November-24			GOVI	944.1830	950.9850	944.1830	950.9850	0
26/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	22050.0000	0.0000	2.2050	0
26/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	45970.0000	0.0000	4.5970	0.0000	0
26/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	21950.0000	0.0000	2.1950	0
26/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	46070.0000	0.0000	4.6070	0.0000	0
26/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	21850.0000	0.0000	2.1850	0
26/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	46170.0000	0.0000	4.6170	0.0000	0
26/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/09/2023	IGOV On 02-November-23			Index Future	330.1750	330.5320	330.1750	330.5320	475
26/09/2023	IGOV On 01-February-24			Index Future	337.5500	337.9170	337.5500	337.9170	0
26/09/2023	IGOV On 02-May-24			Index Future	345.1530	345.5250	345.1530	345.5250	0
26/09/2023	IGOV On 01-August-24			Index Future	352.7980	353.1750	352.7980	353.1750	0
26/09/2023	IGOV On 07-November-24			Index Future	361.0790	361.4590	361.0790	361.4590	0
26/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
26/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
26/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3520	8.3540	91.6480	91.6460	0
26/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3740	8.3740	91.6260	91.6260	0
26/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4710	8.4730	91.5290	91.5270	0
26/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4620	8.4620	91.5380	91.5380	0
26/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4600	8.4600	91.5400	91.5400	0
26/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4560	8.4580	91.5440	91.5420	0
26/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3140	8.3140	91.6860	91.6860	0
26/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1350	8.1400	91.8650	91.8600	0
26/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0380	8.0380	91.9620	91.9620	0
26/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9910	7.9930	92.0090	92.0070	0
26/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9480	7.9480	92.0520	92.0520	0
26/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9900	7.9910	92.0100	92.0090	0
26/09/2023	R035 On 02-November-23			Bond Future	12.4600	12.3088	80.1944	80.9621	166,677
26/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.5200	2.3300	0.0005	0.0023	400
26/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	10112.1300	9346.2300	10.1121	9.3462	0
26/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	10.0900	29.6100	0.0101	0.0296	400
26/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7201.3800	6453.1900	7.2014	6.4532	0
26/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	44.5900	104.1100	0.0446	0.1041	0
26/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5603.3000	4895.1100	5.6033	4.8951	0
26/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	46.8000	108.4300	0.0468	0.1084	0
26/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5550.0000	4843.9200	5.5500	4.8439	0
26/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	49.0900	112.8900	0.0491	0.1129	0
26/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5496.8200	4792.9100	5.4968	4.7929	0
26/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	156.0900	298.9300	0.1561	0.2989	6,500
26/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	4125.4800	3500.6100	4.1255	3.5006	0
26/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	181.4000	339.2400	0.1814	0.3392	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3934.8900	3325.0200	3.9349	3.3250	0
26/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	831.1400	1222.8200	0.8311	1.2228	731
26/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1951.9000	1575.8700	1.9519	1.5759	0
26/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2567.2700	3200.5800	2.5673	3.2006	0
26/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	635.0600	500.6600	0.6351	0.5007	400
26/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5534.8700	6280.0700	5.5349	6.2801	0
26/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	118.9200	96.4100	0.1189	0.0964	731
26/09/2023	R035 On 01-February-24			Bond Future	12.6013	12.4435	81.9663	82.7509	0
26/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	95.6200	144.2000	0.0956	0.1442	400
26/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10815.1900	10079.0900	10.8152	10.0791	0
26/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	268.6800	377.5400	0.2687	0.3775	400
26/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	8097.9500	7422.1300	8.0980	7.4221	0
26/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1600.4200	1958.3300	1.6004	1.9583	0
26/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3721.3400	3294.5700	3.7213	3.2946	0
26/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1621.2700	1981.8200	1.6213	1.9818	0
26/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3690.9000	3266.7700	3.6909	3.2668	0
26/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1642.2700	2005.4400	1.6423	2.0054	0
26/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3660.6700	3239.1600	3.6607	3.2392	0
26/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5284.3200	5909.3200	5.2843	5.9093	0
26/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1200.8000	1041.1200	1.2008	1.0411	400
26/09/2023	R035 On 02-May-24			Bond Future	12.7369	12.5725	79.2799	80.0820	0
26/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	622.7600	784.2600	0.6228	0.7843	0
26/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8655.2500	8014.6700	8.6553	8.0147	0
26/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	630.6900	793.7100	0.6307	0.7937	0
26/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8607.6100	7968.5500	8.6076	7.9686	0
26/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	638.7000	803.2500	0.6387	0.8033	0
26/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8560.1100	7922.5800	8.5601	7.9226	0
26/09/2023	R035 On 01-August-24			Bond Future	12.8854	12.7139	81.0157	81.8351	0
26/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1546.1800	1820.8500	1.5462	1.8209	0
26/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6997.5600	6452.7900	6.9976	6.4528	0
26/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1561.1900	1837.6200	1.5612	1.8376	0
26/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6960.4100	6417.4000	6.9604	6.4174	0
26/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1576.3000	1854.4800	1.5763	1.8545	0
26/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6923.4000	6382.1400	6.9234	6.3821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R035 On 07-November-24			Bond Future	13.0693	12.8897	78.3765	79.2147	0
26/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2163.7400	2492.3800	2.1637	2.4924	0
26/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6490.7200	5981.2200	6.4907	5.9812	0
26/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2180.7800	2511.0700	2.1808	2.5111	0
26/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6457.8000	5949.9500	6.4578	5.9500	0
26/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2197.9100	2529.8400	2.1979	2.5298	0
26/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6425.0100	5918.8000	6.4250	5.9188	0
26/09/2023	R053 On 02-November-23			Bond Future	12.9246	12.7836	91.3750	92.3515	5,189
26/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1518.6000	2091.8500	1.5186	2.0919	0
26/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2310.9400	1907.6600	2.3109	1.9077	0
26/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1550.7000	2129.7000	1.5507	2.1297	0
26/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	2273.4100	1875.8800	2.2734	1.8759	0
26/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1583.0500	2167.7700	1.5831	2.1678	0
26/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	2236.2200	1844.4100	2.2362	1.8444	0
26/09/2023	R053 On 01-February-24			Bond Future	13.0529	12.9061	93.3939	94.3920	0
26/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3233.1100	3791.3300	3.2331	3.7913	0
26/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	4136.0000	3696.1300	4.1360	3.6961	0
26/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3267.4400	3828.6700	3.2674	3.8287	0
26/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	4101.8100	3664.9500	4.1018	3.6650	0
26/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3301.9200	3866.1700	3.3019	3.8662	0
26/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	4067.8600	3634.0200	4.0679	3.6340	0
26/09/2023	R053 On 02-May-24			Bond Future	13.1849	13.0321	89.6097	90.6300	0
26/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4111.7300	4669.9100	4.1117	4.6699	0
26/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	5213.3700	4751.2600	5.2134	4.7513	0
26/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4145.7200	4706.3200	4.1457	4.7063	0
26/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	5179.8400	4720.1500	5.1798	4.7202	0
26/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4179.8300	4742.8300	4.1798	4.7428	0
26/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	5146.5300	4689.2400	5.1465	4.6892	0
26/09/2023	R053 On 01-August-24			Bond Future	13.3272	13.1679	91.5707	92.6130	0
26/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4830.1700	5393.9500	4.8302	5.3940	0
26/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	6123.6600	5645.1300	6.1237	5.6451	0
26/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4863.7200	5429.5700	4.8637	5.4296	0
26/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	6090.7500	5614.2900	6.0908	5.6143	0
26/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4897.0300	5464.9300	4.8970	5.4649	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	6057.7000	5583.2900	6.0577	5.5833	0
26/09/2023	R053 On 07-November-24			Bond Future	13.4956	13.3288	87.8186	88.8848	0
26/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3784.7500	4260.3900	3.7848	4.2604	0
26/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8468.3900	7877.8300	8.4684	7.8778	0
26/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3812.3800	4290.0900	3.8124	4.2901	0
26/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8426.3700	7837.8800	8.4264	7.8379	0
26/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3840.1100	4319.8900	3.8401	4.3199	0
26/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	8384.5400	7798.1200	8.3845	7.7981	0
26/09/2023	R186 On 02-November-23			Bond Future	9.3927	9.2735	106.9016	107.2242	125,282
26/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	221.3600	356.2900	0.2214	0.3563	1,715
26/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	879.8000	692.1000	0.8798	0.6921	0
26/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	501.2900	702.6100	0.5013	0.7026	0
26/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	535.5400	414.2300	0.5355	0.4142	0
26/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	516.2000	720.0800	0.5162	0.7201	0
26/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	523.4200	404.6700	0.5234	0.4047	0
26/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	531.3200	737.7500	0.5313	0.7378	0
26/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	511.5200	395.3200	0.5115	0.3953	0
26/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2763.9000	3080.6000	2.7639	3.0806	0
26/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	34.1100	28.1800	0.0341	0.0282	1,715
26/09/2023	R186 On 01-February-24			Bond Future	9.4338	9.3026	103.9537	104.2835	0
26/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1025.0600	1224.1000	1.0251	1.2241	0
26/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	859.2700	728.4900	0.8593	0.7285	0
26/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1039.4400	1239.8200	1.0394	1.2398	0
26/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	848.6200	719.1800	0.8486	0.7192	0
26/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1054.1600	1255.8800	1.0542	1.2559	0
26/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	838.3200	710.2200	0.8383	0.7102	0
26/09/2023	R186 On 02-May-24			Bond Future	9.4745	9.3289	106.2699	106.6069	0
26/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	95.1300	131.5500	0.0951	0.1316	0
26/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3600.5700	3299.9400	3.6006	3.2999	0
26/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	96.9700	133.9500	0.0970	0.1340	0
26/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3578.2900	3278.2200	3.5783	3.2782	0
26/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	98.7000	136.2200	0.0987	0.1362	0
26/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3555.9000	3256.3700	3.5559	3.2564	0
26/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1521.5000	1735.6700	1.5215	1.7357	2,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	933.0100	810.1300	0.9330	0.8101	0
26/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2636.2100	2901.2400	2.6362	2.9012	0
26/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	525.1200	453.1000	0.5251	0.4531	2,030
26/09/2023	R186 On 01-August-24			Bond Future	9.5430	9.3802	103.2880	103.6321	0
26/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	435.1800	538.3700	0.4352	0.5384	0
26/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2276.6700	2035.7700	2.2767	2.0358	0
26/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	441.5900	545.7600	0.4416	0.5458	0
26/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2261.5000	2021.5800	2.2615	2.0216	0
26/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	448.3700	553.5600	0.4484	0.5536	0
26/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2246.7000	2007.8000	2.2467	2.0078	0
26/09/2023	R186 On 07-November-24			Bond Future	9.6586	9.4727	105.6801	106.0318	0
26/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	805.6600	952.6500	0.8057	0.9527	0
26/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1809.5200	1604.8700	1.8095	1.6049	0
26/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	814.8500	962.7500	0.8149	0.9628	0
26/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1799.6000	1595.8600	1.7996	1.5959	0
26/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	823.6600	972.4600	0.8237	0.9725	0
26/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1789.3100	1586.4700	1.7893	1.5865	0
26/09/2023	R197 On 02-November-23			Bond Future	341.8482	341.6895	341.8482	341.6895	0
26/09/2023	R202 On 02-November-23			Bond Future	254.0933	254.1049	254.0933	254.1049	4,618
26/09/2023	R202 On 01-February-24			Bond Future	254.7978	254.8097	254.7978	254.8097	460
26/09/2023	R202 On 02-May-24			Bond Future	260.5352	260.5470	260.5352	260.5470	0
26/09/2023	R202 On 01-August-24			Bond Future	261.2060	261.2173	261.2060	261.2173	0
26/09/2023	R202 On 07-November-24			Bond Future	267.3282	267.3386	267.3282	267.3386	0
26/09/2023	R209 On 02-November-23			Bond Future	12.5321	12.3912	61.6151	62.2387	25,368
26/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	18.0900	45.7100	0.0181	0.0457	0
26/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5638.3800	5042.4200	5.6384	5.0424	0
26/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	19.1100	47.8800	0.0191	0.0479	0
26/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5589.7300	4994.9200	5.5897	4.9949	0
26/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	20.1700	50.1300	0.0202	0.0501	0
26/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5541.1700	4947.5500	5.5412	4.9476	0
26/09/2023	R209 On 01-February-24			Bond Future	12.6536	12.5074	62.9765	63.6139	1,690
26/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1157.0400	1422.4500	1.1570	1.4225	0
26/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3529.1700	3157.1600	3.5292	3.1572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1173.3600	1440.9900	1.1734	1.4410	0
26/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3499.8500	3130.0600	3.4999	3.1301	0
26/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1189.9600	1459.8100	1.1900	1.4598	0
26/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3470.8700	3103.3000	3.4709	3.1033	0
26/09/2023	R209 On 02-May-24			Bond Future	12.7788	12.6270	61.2264	61.8780	0
26/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	497.2700	620.8700	0.4973	0.6209	0
26/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7927.0400	7399.0700	7.9270	7.3991	0
26/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	503.7800	628.5800	0.5038	0.6286	0
26/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7883.5900	7356.8200	7.8836	7.3568	0
26/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	510.2400	636.2500	0.5102	0.6363	0
26/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7840.1500	7314.5900	7.8402	7.3146	0
26/09/2023	R209 On 01-August-24			Bond Future	12.9150	12.7574	62.5668	63.2324	0
26/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1291.2900	1509.2400	1.2913	1.5092	0
26/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6319.6300	5871.9700	6.3196	5.8720	0
26/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1304.3800	1523.7900	1.3044	1.5238	0
26/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6285.9500	5839.7500	6.2860	5.8398	0
26/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1317.3600	1538.2100	1.3174	1.5382	0
26/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6252.2000	5807.4400	6.2522	5.8074	0
26/09/2023	R209 On 07-November-24			Bond Future	13.0775	12.9132	60.8594	61.5402	0
26/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2001.3300	2276.2700	2.0013	2.2763	0
26/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5718.5500	5312.6700	5.7186	5.3127	0
26/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2017.0200	2293.3200	2.0170	2.2933	0
26/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5689.6100	5285.0900	5.6896	5.2851	0
26/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2032.5400	2310.1800	2.0325	2.3102	0
26/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5660.5500	5257.3700	5.6606	5.2574	0
26/09/2023	R210 On 02-November-23			Bond Future	227.1424	227.1562	227.1424	227.1562	206
26/09/2023	R210 On 01-February-24			Bond Future	232.2166	232.2309	232.2166	232.2309	300
26/09/2023	R210 On 02-May-24			Bond Future	234.1923	234.2065	234.1923	234.2065	0
26/09/2023	R210 On 01-August-24			Bond Future	239.3766	239.3904	239.3766	239.3904	0
26/09/2023	R210 On 07-November-24			Bond Future	241.6489	241.6623	241.6489	241.6623	0
26/09/2023	R213 On 02-November-23			Bond Future	11.3660	11.2398	79.9960	80.5273	28,930
26/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	273.8200	449.5700	0.2738	0.4496	731
26/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2084.8300	1729.2600	2.0848	1.7293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	508.5000	755.4800	0.5085	0.7555	0
26/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1590.6000	1306.2600	1.5906	1.3063	0
26/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	524.9700	776.0500	0.5250	0.7761	0
26/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1564.4500	1284.2100	1.5645	1.2842	0
26/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	541.7500	796.9200	0.5418	0.7969	0
26/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1538.6400	1262.4900	1.5386	1.2625	0
26/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1201.8600	1569.4000	1.2019	1.5694	731
26/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	892.6400	728.8600	0.8926	0.7289	0
26/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5415.2600	5939.6000	5.4153	5.9396	0
26/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	68.3100	61.3300	0.0683	0.0613	731
26/09/2023	R213 On 01-February-24			Bond Future	11.4848	11.3523	81.7635	82.3067	0
26/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2505.6700	2862.3600	2.5057	2.8624	0
26/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1633.7300	1447.2700	1.6337	1.4473	0
26/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2529.9600	2888.2300	2.5300	2.8882	0
26/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1617.7900	1432.9100	1.6178	1.4329	0
26/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2554.3500	2914.1900	2.5544	2.9142	0
26/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1601.9800	1418.6700	1.6020	1.4187	0
26/09/2023	R213 On 02-May-24			Bond Future	11.5983	11.4593	80.0261	80.5812	0
26/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	649.2400	784.3300	0.6492	0.7843	0
26/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6117.1500	5697.1100	6.1172	5.6971	0
26/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	657.5700	793.8800	0.6576	0.7939	0
26/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6082.2500	5663.4300	6.0823	5.6634	0
26/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	665.9800	803.5200	0.6660	0.8035	0
26/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6047.4500	5629.8600	6.0475	5.6299	0
26/09/2023	R213 On 01-August-24			Bond Future	11.7265	11.5805	81.7787	82.3457	0
26/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1424.7600	1636.0900	1.4248	1.6361	0
26/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4865.7100	4510.0100	4.8657	4.5100	0
26/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1438.3200	1650.9400	1.4383	1.6509	0
26/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4838.5000	4484.0900	4.8385	4.4841	0
26/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1451.6900	1665.5700	1.4517	1.6656	0
26/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4811.1300	4457.9800	4.8111	4.4580	0
26/09/2023	R213 On 07-November-24			Bond Future	11.8947	11.7405	80.1125	80.6924	0
26/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1960.3300	2207.3600	1.9603	2.2074	0
26/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4575.0200	4242.1700	4.5750	4.2422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1975.3100	2223.5000	1.9753	2.2235	0
26/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4551.0400	4219.3500	4.5510	4.2194	0
26/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1990.6800	2240.0500	1.9907	2.2401	0
26/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4527.4800	4196.9700	4.5275	4.1970	0
26/09/2023	R214 On 02-November-23			Bond Future	12.8951	12.7593	57.3040	57.9049	21,496
26/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	5.0400	14.8900	0.0050	0.0149	0
26/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6959.5800	6368.5800	6.9596	6.3686	0
26/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	5.3300	15.6300	0.0053	0.0156	0
26/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6907.2200	6316.6700	6.9072	6.3167	0
26/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	5.6300	16.3900	0.0056	0.0164	0
26/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6854.9300	6264.8400	6.8549	6.2648	0
26/09/2023	R214 On 01-February-24			Bond Future	13.0243	12.8833	58.5702	59.1843	0
26/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	713.7200	901.1700	0.7137	0.9012	0
26/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4750.4000	4323.7200	4.7504	4.3237	0
26/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	725.5300	915.0000	0.7255	0.9150	0
26/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4714.0300	4289.3700	4.7140	4.2894	0
26/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	737.3600	928.8400	0.7374	0.9288	0
26/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4677.7300	4255.0800	4.6777	4.2551	0
26/09/2023	R214 On 02-May-24			Bond Future	13.1475	13.0014	56.5702	57.1979	0
26/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	461.8400	573.7400	0.4618	0.5737	0
26/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8448.0800	7932.2400	8.4481	7.9322	0
26/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	468.0700	581.1100	0.4681	0.5811	0
26/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8401.8700	7887.1700	8.4019	7.8872	0
26/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	474.3700	588.5500	0.4744	0.5886	0
26/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8355.7900	7842.2300	8.3558	7.8422	0
26/09/2023	R214 On 01-August-24			Bond Future	13.2804	13.1287	57.8087	58.4500	0
26/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1364.0500	1580.0100	1.3641	1.5800	0
26/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6393.2000	5967.8600	6.3932	5.9679	0
26/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1377.5000	1594.8600	1.3775	1.5949	0
26/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6358.6500	5934.7100	6.3587	5.9347	0
26/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1391.0300	1609.7900	1.3910	1.6098	0
26/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6324.2400	5901.7000	6.3242	5.9017	0
26/09/2023	R214 On 07-November-24			Bond Future	13.4415	13.2835	55.8403	56.4963	0
26/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2088.4200	2359.7400	2.0884	2.3597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5730.2200	5345.5700	5.7302	5.3456	0
26/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2104.3900	2377.0100	2.1044	2.3770	0
26/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5700.7200	5317.3700	5.7007	5.3174	0
26/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2120.4300	2394.3400	2.1204	2.3943	0
26/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5671.3300	5289.2700	5.6713	5.2893	0
26/09/2023	R248 On 02-November-23			Bond Future	12.9772	12.8464	70.5697	71.2696	232,390
26/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	4.7000	13.9400	0.0047	0.0139	0
26/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8911.4500	8220.7700	8.9115	8.2208	0
26/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	4.9800	14.6500	0.0050	0.0147	0
26/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8846.0400	8155.7900	8.8460	8.1558	0
26/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	5.2700	15.4000	0.0053	0.0154	0
26/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8780.7300	8090.9400	8.7807	8.0909	0
26/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	27.6100	64.0800	0.0276	0.0641	207
26/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6816.4900	6153.0400	6.8165	6.1530	0
26/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	468.8200	721.9000	0.4688	0.7219	207
26/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	3085.3500	2638.5100	3.0854	2.6385	0
26/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3617.7900	4245.9700	3.6178	4.2460	0
26/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	451.5900	379.8500	0.4516	0.3799	207
26/09/2023	R248 On 01-February-24			Bond Future	13.1117	12.9756	72.1289	72.8443	0
26/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	232.9500	317.8500	0.2330	0.3179	1,000
26/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9643.7100	9013.2100	9.6437	9.0132	0
26/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	749.7700	948.6600	0.7498	0.9487	0
26/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	6164.4100	5647.9000	6.1644	5.6479	0
26/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	762.7900	963.9800	0.7628	0.9640	0
26/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	6117.8600	5603.6500	6.1179	5.6037	0
26/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	775.9600	979.4500	0.7760	0.9795	0
26/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	6071.5400	5559.6300	6.0715	5.5596	0
26/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	976.5700	1213.0400	0.9766	1.2130	1,000
26/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5448.1400	4969.2100	5.4481	4.9692	0
26/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3531.4500	4011.8600	3.5315	4.0119	0
26/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2210.6300	1975.6400	2.2106	1.9756	1,000
26/09/2023	R248 On 02-May-24			Bond Future	13.2402	13.0987	69.2869	70.0181	0
26/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	512.2700	633.1900	0.5123	0.6332	0
26/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10845.7700	10235.4400	10.8458	10.2354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	519.2800	641.4600	0.5193	0.6415	0
26/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10787.1200	10178.0500	10.7871	10.1781	0
26/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	526.4800	649.9400	0.5265	0.6499	0
26/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10728.7600	10120.9700	10.7288	10.1210	0
26/09/2023	R248 On 01-August-24			Bond Future	13.3789	13.2316	70.8037	71.5507	13,000
26/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1744.3100	2004.4200	1.7443	2.0044	0
26/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7579.4100	7092.4600	7.5794	7.0925	0
26/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1761.2100	2022.9600	1.7612	2.0230	0
26/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7538.1300	7052.8200	7.5381	7.0528	0
26/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1778.2100	2041.6000	1.7782	2.0416	0
26/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7497.0300	7013.3600	7.4970	7.0134	0
26/09/2023	R248 On 07-November-24			Bond Future	13.5469	13.3929	67.9909	68.7551	0
26/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2762.4300	3093.5100	2.7624	3.0935	0
26/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6728.9100	6295.8300	6.7289	6.2958	0
26/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2783.3300	3115.9100	2.7833	3.1159	0
26/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6695.3800	6263.8000	6.6954	6.2638	0
26/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2804.2900	3138.3900	2.8043	3.1384	0
26/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6661.9900	6231.9300	6.6620	6.2319	0
26/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0