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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
27/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	2025 On 02-November-23			Bond Future	172.6972	172.7783	172.6972	172.7783	5,469
27/09/2023	2025 On 01-February-24			Bond Future	174.7622	174.8453	174.7622	174.8453	2,884
27/09/2023	2025 On 02-May-24			Bond Future	178.6981	178.7824	178.6981	178.7824	0
27/09/2023	2025 On 01-August-24			Bond Future	180.8175	180.9015	180.8175	180.9015	0
27/09/2023	2025 On 07-November-24			Bond Future	185.0592	185.1429	185.0592	185.1429	0
27/09/2023	2029 On 02-November-23			Bond Future	125.2279	125.2215	125.2279	125.2215	2,068
27/09/2023	2029 On 01-February-24			Bond Future	128.0252	128.0189	128.0252	128.0189	728
27/09/2023	2029 On 02-May-24			Bond Future	129.5430	129.5359	129.5430	129.5359	0
27/09/2023	2029 On 01-August-24			Bond Future	132.4122	132.4037	132.4122	132.4037	0
27/09/2023	2029 On 07-November-24			Bond Future	134.1172	134.1064	134.1172	134.1064	0
27/09/2023	2030 On 02-November-23			Bond Future	10.8549	10.8021	89.4371	89.6531	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
27/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.2600	0.5100	0.0003	0.0005	800
27/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5449.3200	5233.5200	5.4493	5.2335	0
27/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	12.2400	18.2400	0.0122	0.0182	500
27/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	4065.3900	3855.3400	4.0654	3.8553	0
27/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	48.4400	65.8900	0.0484	0.0659	800
27/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3327.9100	3129.3100	3.3279	3.1293	0
27/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	251.5400	307.7100	0.2515	0.3077	500
27/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2175.7100	2015.8300	2.1757	2.0158	0
27/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	557.3300	649.2200	0.5573	0.6492	500
27/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1523.0200	1398.8600	1.5230	1.3989	0
27/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	898.0600	1017.2300	0.8981	1.0172	0
27/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	1122.6300	1025.7500	1.1226	1.0258	0
27/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	919.4500	1040.0400	0.9195	1.0400	0
27/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	1103.0800	1007.6200	1.1031	1.0076	0
27/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	941.0900	1063.1100	0.9411	1.0631	0
27/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	1083.8000	989.7700	1.0838	0.9898	0
27/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1696.4700	1855.5300	1.6965	1.8555	500
27/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	622.6600	565.6700	0.6227	0.5657	0
27/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2645.8000	2830.5900	2.6458	2.8306	0
27/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	337.1800	305.9200	0.3372	0.3059	500
27/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3111.2700	3304.0300	3.1113	3.3040	0
27/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	252.2900	229.0000	0.2523	0.2290	800
27/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5599.0000	5810.5500	5.5990	5.8106	0
27/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	54.5900	50.0900	0.0546	0.0501	500
27/09/2023	2030 On 01-February-24			Bond Future	10.9541	10.8983	87.4072	87.6282	0
27/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	252.6000	283.1600	0.2526	0.2832	400
27/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5946.0000	5755.5300	5.9460	5.7555	0
27/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	419.7700	465.3600	0.4198	0.4654	500
27/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4756.6600	4581.2200	4.7567	4.5812	0
27/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	448.3600	496.2600	0.4484	0.4963	1,360
27/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4617.4300	4444.3000	4.6174	4.4443	0
27/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	502.1800	554.2700	0.5022	0.5543	500
27/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4378.4800	4209.5400	4.3785	4.2095	0
27/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	560.8100	617.2800	0.5608	0.6173	400

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27/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	4145.5100	3980.9500	4.1455	3.9810	0
27/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	643.4600	705.8200	0.6435	0.7058	200
27/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3854.9500	3696.2800	3.8550	3.6963	0
27/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	904.9600	983.8000	0.9050	0.9838	500
27/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3171.3400	3029.1500	3.1713	3.0292	0
27/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	1959.5100	2085.1800	1.9595	2.0852	0
27/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1778.4000	1683.0400	1.7784	1.6830	700
27/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2685.3400	2832.4900	2.6853	2.8325	0
27/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1292.5200	1218.6400	1.2925	1.2186	1,360
27/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2786.9600	2936.6500	2.7870	2.9367	0
27/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1239.3300	1167.9900	1.2393	1.1680	0
27/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2812.5600	2962.8700	2.8126	2.9629	0
27/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1226.2900	1155.5700	1.2263	1.1556	0
27/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2838.4500	2989.3900	2.8385	2.9894	0
27/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1213.5500	1143.4600	1.2136	1.1435	0
27/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	3880.1600	4052.0500	3.8802	4.0521	0
27/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	803.5700	754.4300	0.8036	0.7544	200
27/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4173.3400	4349.8400	4.1733	4.3498	0
27/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	719.8800	675.3500	0.7199	0.6754	500
27/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4203.0200	4379.9500	4.2030	4.3800	0
27/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	711.9900	667.8900	0.7120	0.6679	500
27/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	4931.2300	5117.7300	4.9312	5.1177	0
27/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	544.8200	510.2900	0.5448	0.5103	400
27/09/2023	2030 On 02-May-24			Bond Future	11.0621	11.0032	89.3548	89.5804	0
27/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	515.4900	559.7200	0.5155	0.5597	1,000
27/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	6089.9100	5908.5300	6.0899	5.9085	0
27/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	615.9000	666.6600	0.6159	0.6667	0
27/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5573.2000	5398.3500	5.5732	5.3984	0
27/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	623.9200	675.1700	0.6239	0.6752	0
27/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5540.2600	5365.9000	5.5403	5.3659	0
27/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	631.8300	683.5600	0.6318	0.6836	0
27/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5507.2300	5333.3500	5.5072	5.3334	0
27/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	943.1100	1012.1300	0.9431	1.0121	1,000
27/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4480.1500	4323.5600	4.4802	4.3236	0

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27/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1566.3700	1662.7500	1.5664	1.6628	500
27/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3277.8900	3148.6600	3.2779	3.1487	0
27/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	1911.2600	2019.8600	1.9113	2.0199	1,080
27/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2843.3400	2726.3300	2.8433	2.7263	0
27/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2507.2400	2633.5300	2.5072	2.6335	500
27/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2286.0600	2186.7400	2.2861	2.1867	0
27/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4512.1500	4678.4500	4.5122	4.6785	0
27/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1233.4300	1174.1200	1.2334	1.1741	1,000
27/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5743.4500	5925.3000	5.7435	5.9253	0
27/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	879.4900	835.7300	0.8795	0.8357	1,080
27/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	7983.5100	8185.5200	7.9835	8.1855	0
27/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	434.6900	411.0900	0.4347	0.4111	500
27/09/2023	2030 On 01-August-24			Bond Future	11.1910	11.1288	87.3069	87.5366	0
27/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1321.6700	1402.5700	1.3217	1.4026	0
27/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4415.4700	4266.6800	4.4155	4.2667	0
27/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1334.2500	1415.6800	1.3343	1.4157	0
27/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4389.5600	4241.3000	4.3896	4.2413	0
27/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1346.9200	1428.8600	1.3469	1.4289	0
27/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4363.7500	4216.0000	4.3638	4.2160	0
27/09/2023	2030 On 07-November-24			Bond Future	11.3447	11.2787	89.3293	89.5632	0
27/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1900.7900	1998.2700	1.9008	1.9983	0
27/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	4075.3500	3938.9200	4.0754	3.9389	0
27/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	1916.3600	2014.3300	1.9164	2.0143	0
27/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	4054.4100	3918.4700	4.0544	3.9185	0
27/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	1931.9900	2030.4500	1.9320	2.0305	0
27/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	4033.5600	3898.1100	4.0336	3.8981	0
27/09/2023	2032 On 02-November-23			Bond Future	11.7638	11.7170	82.4074	82.6226	171,433
27/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0500	0.0900	0.0001	0.0001	7,750
27/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6838.2500	6623.1000	6.8383	6.6231	0
27/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.8700	1.5000	0.0009	0.0015	500
27/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5676.9100	5462.3500	5.6769	5.4624	0
27/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	1.0100	1.7200	0.0010	0.0017	500
27/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5626.9700	5412.4900	5.6270	5.4125	0
27/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	4.6200	7.1500	0.0046	0.0072	500

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27/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	5032.5800	4819.9200	5.0326	4.8199	0
27/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	18.6000	26.3700	0.0186	0.0264	10,000
27/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4355.6300	4148.2100	4.3556	4.1482	0
27/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	58.7300	77.5300	0.0587	0.0775	0
27/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3663.4500	3467.0600	3.6635	3.4671	500
27/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	101.7900	129.9500	0.1018	0.1300	500
27/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3271.0400	3084.0100	3.2710	3.0840	0
27/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	198.8800	243.9000	0.1989	0.2439	0
27/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2744.2500	2574.0800	2.7443	2.5741	0
27/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	208.3000	254.7500	0.2083	0.2548	0
27/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2705.9300	2537.1900	2.7059	2.5372	0
27/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	218.0200	265.9200	0.2180	0.2659	0
27/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2667.9400	2500.6500	2.6679	2.5007	0
27/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	259.4800	313.2800	0.2595	0.3133	0
27/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2518.9300	2357.5400	2.5189	2.3575	500
27/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	576.8500	665.3200	0.5769	0.6653	0
27/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1798.7800	1672.0600	1.7988	1.6721	500
27/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	770.6300	874.8000	0.7706	0.8748	0
27/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1526.5300	1415.5100	1.5265	1.4155	15,500
27/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1194.9800	1325.3600	1.1950	1.3254	0
27/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	1120.6700	1035.8600	1.1207	1.0359	500
27/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1525.1700	1670.8500	1.5252	1.6709	0
27/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	903.5100	834.0000	0.9035	0.8340	0
27/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2692.0800	2871.8100	2.6921	2.8718	0
27/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	457.1600	421.7000	0.4572	0.4217	500
27/09/2023	2032 On 01-February-24			Bond Future	11.8871	11.8381	84.2280	84.4481	0
27/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	119.3600	134.4300	0.1194	0.1344	1,200
27/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	9129.1200	8924.0900	9.1291	8.9241	0
27/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	339.0700	374.1500	0.3391	0.3742	500
27/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6432.3200	6247.3000	6.4323	6.2473	0
27/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	462.8600	507.1100	0.4629	0.5071	1,200
27/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5724.4400	5548.5900	5.7244	5.5486	0
27/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	479.3500	524.7600	0.4794	0.5248	200
27/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5643.7700	5469.0800	5.6438	5.4691	0

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27/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	798.8700	864.1500	0.7989	0.8642	500
27/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4475.1700	4320.3500	4.4752	4.3204	0
27/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	1952.4900	2066.3900	1.9525	2.0664	0
27/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2569.9500	2463.7500	2.5700	2.4638	200
27/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2135.2500	2254.8900	2.1353	2.2549	0
27/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2391.7800	2291.3200	2.3918	2.2913	0
27/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2158.7800	2279.1100	2.1588	2.2791	0
27/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2370.3400	2270.5700	2.3703	2.2706	0
27/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2182.2300	2303.2700	2.1822	2.3033	0
27/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2348.8500	2249.7900	2.3489	2.2498	0
27/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	3959.0000	4119.8500	3.9590	4.1199	0
27/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1273.0500	1213.8000	1.2731	1.2138	200
27/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4330.2800	4497.0100	4.3303	4.4970	0
27/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1132.1200	1078.7500	1.1321	1.0788	1,200
27/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4679.4600	4851.1800	4.6795	4.8512	0
27/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	1015.6400	967.2600	1.0156	0.9673	500
27/09/2023	2032 On 02-May-24			Bond Future	12.0158	11.9645	81.9427	82.1674	0
27/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	499.8100	537.7300	0.4998	0.5377	1,000
27/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	8178.7900	7992.0100	8.1788	7.9920	0
27/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	615.5200	660.2000	0.6155	0.6602	0
27/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7415.3500	7235.3300	7.4154	7.2353	0
27/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	622.6200	667.7000	0.6226	0.6677	0
27/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7373.9300	7194.3100	7.3739	7.1943	0
27/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	629.7800	675.2700	0.6298	0.6753	0
27/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7332.6200	7153.4100	7.3326	7.1534	0
27/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	651.3400	698.0400	0.6513	0.6980	500
27/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7208.9500	7030.9500	7.2090	7.0310	0
27/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	696.6100	745.8000	0.6966	0.7458	1,550
27/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6964.7000	6789.1900	6.9647	6.7892	0
27/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	892.7500	951.8400	0.8928	0.9518	1,000
27/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	6157.2000	5991.5900	6.1572	5.9916	0
27/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1170.2400	1241.6000	1.1702	1.2416	500
27/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5352.5000	5199.1600	5.3525	5.1992	0
27/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1553.1700	1639.2700	1.5532	1.6393	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
27/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4533.1700	4394.5700	4.5332	4.3946	0
27/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5306.9200	5472.2400	5.3069	5.4722	0
27/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1559.3300	1499.9500	1.5593	1.5000	1,000
27/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6163.9000	6339.0100	6.1639	6.3390	0
27/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1277.0200	1227.4300	1.2770	1.2274	500
27/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6698.8100	6879.1700	6.6988	6.8792	0
27/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1130.9900	1086.6500	1.1310	1.0867	1,550
27/09/2023	2032 On 01-August-24			Bond Future	12.1601	12.1065	83.7374	83.9663	0
27/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1379.4700	1453.1600	1.3795	1.4532	0
27/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5926.4500	5771.3000	5.9265	5.7713	0
27/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1392.7700	1466.9600	1.3928	1.4670	0
27/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5894.0400	5739.3900	5.8940	5.7394	0
27/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1406.4300	1481.1100	1.4064	1.4811	0
27/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5862.0200	5707.8600	5.8620	5.7079	0
27/09/2023	2032 On 07-November-24			Bond Future	12.3377	12.2814	81.5114	81.7445	0
27/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1895.7000	1983.0500	1.8957	1.9831	0
27/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5588.4600	5442.6800	5.5885	5.4427	0
27/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1911.1400	1998.9600	1.9111	1.9990	0
27/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5560.1100	5414.8000	5.5601	5.4148	0
27/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	1926.6600	2014.9400	1.9267	2.0149	0
27/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5531.8800	5387.0300	5.5319	5.3870	0
27/09/2023	2033 On 02-November-23			Bond Future	117.5998	117.6859	117.5998	117.6859	2,258
27/09/2023	2033 On 01-February-24			Bond Future	120.2267	120.3149	120.2267	120.3149	5,737
27/09/2023	2033 On 02-May-24			Bond Future	121.4738	121.5634	121.4738	121.5634	0
27/09/2023	2033 On 01-August-24			Bond Future	124.1644	124.2547	124.1644	124.2547	0
27/09/2023	2033 On 07-November-24			Bond Future	125.5779	125.6685	125.5779	125.6685	0
27/09/2023	2037 On 02-November-23			Bond Future	12.8195	12.8038	75.0689	75.1475	73,395
27/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	14.4400	17.1900	0.0144	0.0172	0
27/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6772.7500	6696.9300	6.7728	6.6969	0
27/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	15.2900	18.1700	0.0153	0.0182	0
27/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6716.8300	6641.1400	6.7168	6.6411	0
27/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	16.1900	19.2000	0.0162	0.0192	0
27/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6661.0200	6585.4600	6.6610	6.5855	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	137.3100	152.6900	0.1373	0.1527	731
27/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4290.1300	4226.9400	4.2901	4.2269	0
27/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	690.3800	733.1300	0.6904	0.7331	731
27/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	2206.5000	2170.6800	2.2065	2.1707	0
27/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5201.9500	5282.0700	5.2020	5.2821	0
27/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	144.4300	145.9800	0.1444	0.1460	731
27/09/2023	2037 On 01-February-24			Bond Future	12.9582	12.9418	72.4713	72.5517	76,958
27/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	817.6700	844.8200	0.8177	0.8448	2,500
27/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5256.5100	5203.2600	5.2565	5.2033	0
27/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1146.9000	1180.4700	1.1469	1.1805	0
27/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4423.8000	4376.9700	4.4238	4.3770	0
27/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1163.8300	1197.7000	1.1638	1.1977	0
27/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4388.5300	4342.0000	4.3885	4.3420	0
27/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1181.0600	1215.2300	1.1811	1.2152	0
27/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4353.6100	4307.3800	4.3536	4.3074	0
27/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2488.7600	2539.9400	2.4888	2.5399	0
27/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2626.7800	2597.5600	2.6268	2.5976	2,500
27/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5591.4100	5661.3000	5.5914	5.6613	0
27/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	1059.7900	1049.2800	1.0598	1.0493	2,500
27/09/2023	2037 On 02-May-24			Bond Future	13.1021	13.0850	74.0859	74.1679	0
27/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	539.4500	555.5300	0.5395	0.5555	0
27/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9279.8200	9213.9600	9.2798	9.2140	0
27/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	546.4200	562.6400	0.5464	0.5626	0
27/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	9230.0400	9164.3200	9.2300	9.1643	0
27/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	553.5800	569.9700	0.5536	0.5700	0
27/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	9180.5000	9114.9500	9.1805	9.1150	0
27/09/2023	2037 On 01-August-24			Bond Future	13.2625	13.2449	71.4527	71.5358	0
27/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1469.8200	1498.4000	1.4698	1.4984	0
27/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7316.5800	7262.1200	7.3166	7.2621	0
27/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1484.2600	1513.0200	1.4843	1.5130	0
27/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7278.2500	7223.9700	7.2783	7.2240	0
27/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1498.7900	1527.7400	1.4988	1.5277	0
27/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	7240.0600	7185.9700	7.2401	7.1860	0
27/09/2023	2037 On 07-November-24			Bond Future	13.4416	13.4234	73.1062	73.1902	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2306.1700	2341.6300	2.3062	2.3416	0
27/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6493.3100	6444.7400	6.4933	6.4447	0
27/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2323.7800	2359.4000	2.3238	2.3594	0
27/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6460.8700	6412.4600	6.4609	6.4125	0
27/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2341.4600	2377.2500	2.3415	2.3773	0
27/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6428.5400	6380.3000	6.4285	6.3803	0
27/09/2023	2038 On 02-November-23			Bond Future	126.7118	126.6971	126.7118	126.6971	4,695
27/09/2023	2038 On 01-February-24			Bond Future	127.5256	127.5107	127.5256	127.5107	0
27/09/2023	2038 On 02-May-24			Bond Future	130.3975	130.3818	130.3975	130.3818	0
27/09/2023	2038 On 01-August-24			Bond Future	131.2168	131.1990	131.2168	131.1990	0
27/09/2023	2038 On 07-November-24			Bond Future	134.2937	134.2738	134.2937	134.2738	0
27/09/2023	2040 On 02-November-23			Bond Future	13.0097	12.9889	75.5496	75.6588	49,606
27/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	3.9900	5.0900	0.0040	0.0051	875
27/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8645.5900	8537.4600	8.6456	8.5375	0
27/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	6.3100	7.9200	0.0063	0.0079	0
27/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	8150.8200	8043.2000	8.1508	8.0432	0
27/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	6.6700	8.3600	0.0067	0.0084	0
27/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	8089.3700	7981.8300	8.0894	7.9818	0
27/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	7.0500	8.8200	0.0071	0.0088	0
27/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	8028.0200	7920.5600	8.0280	7.9206	0
27/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	20.7600	25.0500	0.0208	0.0251	128
27/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6822.1400	6717.2000	6.8221	6.7172	0
27/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	90.9600	104.4900	0.0910	0.1045	875
27/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	5115.7000	5020.0000	5.1157	5.0200	0
27/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	538.6700	584.1800	0.5387	0.5842	128
27/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2736.6300	2672.9100	2.7366	2.6729	0
27/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1310.7400	1383.9700	1.3107	1.3840	0
27/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1519.2900	1483.2900	1.5193	1.4833	875
27/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3600.6300	3703.5600	3.6006	3.7036	0
27/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	413.3500	407.0500	0.4134	0.4071	128
27/09/2023	2040 On 01-February-24			Bond Future	13.1489	13.1272	72.7122	72.8239	94,218
27/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	932.5700	969.8800	0.9326	0.9699	0
27/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5346.8400	5272.3900	5.3468	5.2724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	947.4200	985.1200	0.9474	0.9851	0
27/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	5305.2600	5231.2000	5.3053	5.2312	0
27/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	962.4300	1000.5100	0.9624	1.0005	0
27/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	5263.9000	5190.2200	5.2639	5.1902	0
27/09/2023	2040 On 02-May-24			Bond Future	13.2926	13.2701	74.3322	74.4462	0
27/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	555.6900	576.3900	0.5557	0.5764	0
27/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9978.5900	9885.3100	9.9786	9.8853	0
27/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	563.1100	584.0200	0.5631	0.5840	0
27/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9924.8200	9831.7500	9.9248	9.8318	0
27/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	570.4700	591.5900	0.5705	0.5916	0
27/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9871.0700	9778.2100	9.8711	9.7782	0
27/09/2023	2040 On 01-August-24			Bond Future	13.4523	13.4290	71.4539	71.5697	0
27/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1609.2800	1648.5900	1.6093	1.6486	0
27/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7582.2500	7505.8100	7.5823	7.5058	0
27/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1625.1100	1664.6800	1.6251	1.6647	0
27/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7541.9500	7465.7700	7.5420	7.4658	0
27/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1640.8100	1680.6300	1.6408	1.6806	0
27/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7501.5900	7425.6600	7.5016	7.4257	0
27/09/2023	2040 On 07-November-24			Bond Future	13.6297	13.6054	73.1069	73.2244	0
27/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2637.4100	2687.8300	2.6374	2.6878	0
27/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6634.1200	6567.0500	6.6341	6.5671	0
27/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2657.5500	2708.2100	2.6576	2.7082	0
27/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6601.4500	6534.6200	6.6015	6.5346	0
27/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2677.7800	2728.6700	2.6778	2.7287	0
27/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6568.9300	6502.3300	6.5689	6.5023	0
27/09/2023	2044 On 02-November-23			Bond Future	13.1036	13.0776	71.6438	71.7790	52,387
27/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	3.0600	4.0400	0.0031	0.0040	0
27/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8940.5500	8806.3200	8.9406	8.8063	0
27/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	3.2500	4.2800	0.0033	0.0043	0
27/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8877.1500	8742.9700	8.8772	8.7430	0
27/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	3.4500	4.5400	0.0035	0.0045	0
27/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8813.8500	8679.7300	8.8139	8.6797	0
27/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	33.7100	40.9200	0.0337	0.0409	5,860
27/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	6192.0200	6064.0200	6.1920	6.0640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	609.2500	666.6000	0.6093	0.6666	0
27/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2487.0100	2409.1500	2.4870	2.4092	5,860
27/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1121.1400	1201.4900	1.1211	1.2015	0
27/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1662.3100	1607.4500	1.6623	1.6075	6,375
27/09/2023	2044 On 01-February-24			Bond Future	13.2398	13.2127	68.8452	68.9835	36,258
27/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	743.6300	781.7200	0.7436	0.7817	0
27/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	6006.5600	5906.3300	6.0066	5.9063	0
27/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	756.4400	794.9700	0.7564	0.7950	0
27/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5961.6600	5861.8700	5.9617	5.8619	0
27/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	769.2700	808.2500	0.7693	0.8083	0
27/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5916.8600	5817.5200	5.9169	5.8175	0
27/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2750.8000	2834.3700	2.7508	2.8344	0
27/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2698.6300	2643.8800	2.6986	2.6439	5,000
27/09/2023	2044 On 02-May-24			Bond Future	13.3800	13.3518	70.3791	70.5202	0
27/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	530.7900	554.6800	0.5308	0.5547	0
27/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	10224.5700	10107.3500	10.2246	10.1074	0
27/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	538.0200	562.1600	0.5380	0.5622	0
27/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	10169.2800	10052.3100	10.1693	10.0523	0
27/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	545.2000	569.5800	0.5452	0.5696	0
27/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	10114.0200	9997.2900	10.1140	9.9973	0
27/09/2023	2044 On 01-August-24			Bond Future	13.5354	13.5062	67.5393	67.6829	0
27/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1446.9500	1491.2300	1.4470	1.4912	0
27/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	8119.5700	8020.3100	8.1196	8.0203	0
27/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1461.8900	1506.4800	1.4619	1.5065	0
27/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	8077.0400	7978.0900	8.0770	7.9781	0
27/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1476.7200	1521.6200	1.4767	1.5216	0
27/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	8034.4600	7935.8200	8.0345	7.9358	0
27/09/2023	2044 On 07-November-24			Bond Future	13.7073	13.6770	69.1016	69.2475	0
27/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2583.4100	2644.5300	2.5834	2.6445	0
27/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6662.0100	6577.1500	6.6620	6.5772	0
27/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2602.6800	2664.0800	2.6027	2.6641	0
27/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6628.2100	6543.6300	6.6282	6.5436	0
27/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2621.7400	2683.4300	2.6217	2.6834	0
27/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6594.2700	6509.9800	6.5943	6.5100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	2046 On 02-November-23			Bond Future	109.0047	108.9918	109.0047	108.9918	16,148
27/09/2023	2046 On 01-February-24			Bond Future	111.4396	111.4267	111.4396	111.4267	0
27/09/2023	2046 On 02-May-24			Bond Future	111.8036	111.7896	111.8036	111.7896	0
27/09/2023	2046 On 01-August-24			Bond Future	114.2793	114.2640	114.2793	114.2640	0
27/09/2023	2046 On 07-November-24			Bond Future	114.7565	114.7388	114.7565	114.7388	0
27/09/2023	2050 On 02-November-23			Bond Future	110.8178	110.8051	110.8178	110.8051	14,081
27/09/2023	2050 On 01-February-24			Bond Future	111.0457	111.0329	111.0457	111.0329	0
27/09/2023	2050 On 02-May-24			Bond Future	113.5467	113.5330	113.5467	113.5330	0
27/09/2023	2050 On 01-August-24			Bond Future	113.7563	113.7408	113.7563	113.7408	0
27/09/2023	2050 On 07-November-24			Bond Future	116.4233	116.4061	116.4233	116.4061	0
27/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	AL37 On 02-November-23			Index Future	894.4320	895.9440	894.4320	895.9440	0
27/09/2023	AL37 On 01-February-24			Index Future	914.1920	915.7380	914.1920	915.7380	0
27/09/2023	AL37 On 02-May-24			Index Future	934.5690	936.1480	934.5690	936.1480	0
27/09/2023	AL37 On 01-August-24			Index Future	955.0650	956.6760	955.0650	956.6760	0
27/09/2023	AL37 On 07-November-24			Index Future	977.2660	978.9110	977.2660	978.9110	0
27/09/2023	AL7T On 02-November-23			Index Future	999.5590	1001.6220	999.5590	1,001.6220	0
27/09/2023	AL7T On 01-February-24			Index Future	1021.6420	1023.7510	1021.6420	1,023.7510	0
27/09/2023	AL7T On 02-May-24			Index Future	1044.4140	1046.5680	1044.4140	1,046.5680	0
27/09/2023	AL7T On 01-August-24			Index Future	1067.3190	1069.5180	1067.3190	1,069.5180	0
27/09/2023	AL7T On 07-November-24			Index Future	1092.1300	1094.3750	1092.1300	1,094.3750	0
27/09/2023	ALBI On 02-November-23			Index Future	875.1200	876.7130	875.1200	876.7130	107
27/09/2023	ALBI On 01-February-24			Index Future	894.4530	896.0820	894.4530	896.0820	0
27/09/2023	ALBI On 02-May-24			Index Future	914.3900	916.0540	914.3900	916.0540	0
27/09/2023	ALBI On 01-August-24			Index Future	934.4440	936.1420	934.4440	936.1420	0
27/09/2023	ALBI On 07-November-24			Index Future	956.1660	957.8990	956.1660	957.8990	0
27/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	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
27/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	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
27/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	ES33 On 02-November-23			Bond Future	13.3032	13.2835	69.7051	69.7875	0
27/09/2023	ES33 On 01-February-24			Bond Future	13.4789	13.4583	71.2621	71.3466	0
27/09/2023	ES33 On 02-May-24			Bond Future	13.6577	13.6362	69.0676	69.1537	0
27/09/2023	ES33 On 01-August-24			Bond Future	13.8520	13.8297	70.5957	70.6830	0
27/09/2023	ES33 On 07-November-24			Bond Future	14.0885	14.0653	68.4453	68.5338	0
27/09/2023	ES42 On 02-November-23			Bond Future	13.7801	13.7602	65.2476	65.3401	0
27/09/2023	ES42 On 01-February-24			Bond Future	13.9405	13.9198	66.7051	66.7999	0
27/09/2023	ES42 On 02-May-24			Bond Future	14.1096	14.0880	63.9446	64.0413	0
27/09/2023	ES42 On 01-August-24			Bond Future	14.2881	14.2658	65.3581	65.4561	0
27/09/2023	ES42 On 07-November-24			Bond Future	14.5013	14.4781	62.6189	62.7184	0
27/09/2023	GOVI On 02-November-23			GOVI	862.5250	864.1590	862.5250	864.1590	819
27/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	232750.0000	216410.0000	23.2750	21.6410	0
27/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	232850.0000	216510.0000	23.2850	21.6510	0
27/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	232950.0000	216610.0000	23.2950	21.6610	0
27/09/2023	GOVI On 01-February-24			GOVI	881.5810	883.2510	881.5810	883.2510	0
27/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	16010.0000	32710.0000	1.6010	3.2710	0
27/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	15910.0000	32610.0000	1.5910	3.2610	0
27/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	15810.0000	32510.0000	1.5810	3.2510	0
27/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-May-24			GOVI	901.2300	902.9370	901.2300	902.9370	0
27/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	497400.0000	480330.0000	49.7400	48.0330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	497500.0000	480430.0000	49.7500	48.0430	0
27/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	497600.0000	480530.0000	49.7600	48.0530	0
27/09/2023	GOVI On 01-August-24			GOVI	920.9960	922.7370	920.9960	922.7370	0
27/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	223740.0000	206330.0000	22.3740	20.6330	0
27/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	223840.0000	206430.0000	22.3840	20.6430	0
27/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	223940.0000	206530.0000	22.3940	20.6530	0
27/09/2023	GOVI On 07-November-24			GOVI	942.4050	944.1830	942.4050	944.1830	0
27/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	63750.0000	45970.0000	6.3750	4.5970	0
27/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	63850.0000	46070.0000	6.3850	4.6070	0
27/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	63950.0000	46170.0000	6.3950	4.6170	0
27/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/09/2023	IGOV On 02-November-23			Index Future	330.1020	330.1750	330.1020	330.1750	475
27/09/2023	IGOV On 01-February-24			Index Future	337.4760	337.5500	337.4760	337.5500	0
27/09/2023	IGOV On 02-May-24			Index Future	345.0770	345.1530	345.0770	345.1530	0
27/09/2023	IGOV On 01-August-24			Index Future	352.7220	352.7980	352.7220	352.7980	0
27/09/2023	IGOV On 07-November-24			Index Future	361.0030	361.0790	361.0030	361.0790	0
27/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
27/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/09/2023	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
27/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
27/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3510	8.3520	91.6490	91.6480	0
27/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3710	8.3740	91.6290	91.6260	0
27/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4720	8.4710	91.5280	91.5290	0
27/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4630	8.4620	91.5370	91.5380	0
27/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4610	8.4600	91.5390	91.5400	0
27/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4630	8.4560	91.5370	91.5440	0
27/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3220	8.3140	91.6780	91.6860	0
27/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1430	8.1350	91.8570	91.8650	0
27/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0410	8.0380	91.9590	91.9620	0
27/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9900	7.9910	92.0100	92.0090	0
27/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9420	7.9480	92.0580	92.0520	0
27/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9900	7.9900	92.0100	92.0100	0
27/09/2023	R035 On 02-November-23			Bond Future	12.4808	12.4600	80.0899	80.1944	166,847
27/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.3800	0.5200	0.0004	0.0005	400
27/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	10216.4800	10112.1300	10.2165	10.1121	0
27/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	8.1200	10.0900	0.0081	0.0101	400
27/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7303.9000	7201.3800	7.3039	7.2014	0
27/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	37.7300	44.5900	0.0377	0.0446	0
27/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5700.9300	5603.3000	5.7009	5.6033	0
27/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	39.6600	46.8000	0.0397	0.0468	0
27/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5647.3500	5550.0000	5.6474	5.5500	0
27/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	41.6800	49.0900	0.0417	0.0491	0
27/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5593.9000	5496.8200	5.5939	5.4968	0
27/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	137.8900	156.0900	0.1379	0.1561	6,500
27/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	4211.7700	4125.4800	4.2118	4.1255	0
27/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	161.0600	181.4000	0.1611	0.1814	731



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	4019.0400	3934.8900	4.0190	3.9349	0
27/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	775.9300	831.1400	0.7759	0.8311	731
27/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	2001.1800	1951.9000	2.0012	1.9519	0
27/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2476.3500	2567.2700	2.4764	2.5673	0
27/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	648.6300	635.0600	0.6486	0.6351	400
27/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5430.6700	5534.8700	5.4307	5.5349	0
27/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	119.2100	118.9200	0.1192	0.1189	731
27/09/2023	R035 On 01-February-24			Bond Future	12.6229	12.6013	81.8593	81.9663	0
27/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	89.2600	95.6200	0.0893	0.0956	400
27/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10915.8300	10815.1900	10.9158	10.8152	0
27/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	254.1100	268.6800	0.2541	0.2687	400
27/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	8190.3800	8097.9500	8.1904	8.0980	0
27/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1550.5400	1600.4200	1.5505	1.6004	0
27/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3778.4600	3721.3400	3.7785	3.7213	0
27/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1571.0100	1621.2700	1.5710	1.6213	0
27/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3747.6400	3690.9000	3.7476	3.6909	0
27/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1591.6200	1642.2700	1.5916	1.6423	0
27/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3717.0200	3660.6700	3.7170	3.6607	0
27/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5196.6500	5284.3200	5.1967	5.2843	0
27/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1220.1300	1200.8000	1.2201	1.2008	400
27/09/2023	R035 On 02-May-24			Bond Future	12.7594	12.7369	79.1708	79.2799	0
27/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	600.8900	622.7600	0.6009	0.6228	0
27/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8742.4700	8655.2500	8.7425	8.6553	0
27/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	608.6100	630.6900	0.6086	0.6307	0
27/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8694.6200	8607.6100	8.6946	8.6076	0
27/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	616.4100	638.7000	0.6164	0.6387	0
27/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8646.9100	8560.1100	8.6469	8.5601	0
27/09/2023	R035 On 01-August-24			Bond Future	12.9087	12.8854	80.9050	81.0157	0
27/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1509.0400	1546.1800	1.5090	1.5462	0
27/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	7071.0800	6997.5600	7.0711	6.9976	0
27/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1523.8100	1561.1900	1.5238	1.5612	0
27/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	7033.6900	6960.4100	7.0337	6.9604	0
27/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1538.6800	1576.3000	1.5387	1.5763	0
27/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6996.4400	6923.4000	6.9964	6.9234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R035 On 07-November-24			Bond Future	13.0936	13.0693	78.2643	78.3765	0
27/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2119.8600	2163.7400	2.1199	2.1637	0
27/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6559.1000	6490.7200	6.5591	6.4907	0
27/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2136.6800	2180.7800	2.1367	2.1808	0
27/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6525.9600	6457.8000	6.5260	6.4578	0
27/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2153.5800	2197.9100	2.1536	2.1979	0
27/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6492.9400	6425.0100	6.4929	6.4250	0
27/09/2023	R053 On 02-November-23			Bond Future	12.9509	12.9246	91.1955	91.3750	5,189
27/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1415.2100	1518.6000	1.4152	1.5186	0
27/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2386.9800	2310.9400	2.3870	2.3109	0
27/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1446.1600	1550.7000	1.4462	1.5507	0
27/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	2348.3000	2273.4100	2.3483	2.2734	0
27/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1477.3700	1583.0500	1.4774	1.5831	0
27/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	2309.9700	2236.2200	2.3100	2.2362	0
27/09/2023	R053 On 01-February-24			Bond Future	13.0803	13.0529	93.2103	93.3939	0
27/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3131.4000	3233.1100	3.1314	3.2331	0
27/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	4217.9400	4136.0000	4.2179	4.1360	0
27/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3165.1400	3267.4400	3.1651	3.2674	0
27/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	4183.1600	4101.8100	4.1832	4.1018	0
27/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3199.0500	3301.9200	3.1991	3.3019	0
27/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	4148.6400	4067.8600	4.1486	4.0679	0
27/09/2023	R053 On 02-May-24			Bond Future	13.2134	13.1849	89.4224	89.6097	0
27/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4010.3900	4111.7300	4.0104	4.1117	0
27/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	5299.3700	5213.3700	5.2994	5.2134	0
27/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4043.9300	4145.7200	4.0439	4.1457	0
27/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	5265.3900	5179.8400	5.2654	5.1798	0
27/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4077.5800	4179.8300	4.0776	4.1798	0
27/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	5231.6200	5146.5300	5.2316	5.1465	0
27/09/2023	R053 On 01-August-24			Bond Future	13.3567	13.3272	91.3801	91.5707	0
27/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4728.2400	4830.1700	4.7282	4.8302	0
27/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	6212.2900	6123.6600	6.2123	6.1237	0
27/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4761.4100	4863.7200	4.7614	4.8637	0
27/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	6179.0000	6090.7500	6.1790	6.0908	0
27/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4794.3300	4897.0300	4.7943	4.8970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	6145.5600	6057.7000	6.1456	6.0577	0
27/09/2023	R053 On 07-November-24			Bond Future	13.5264	13.4956	87.6248	87.8186	0
27/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3699.9200	3784.7500	3.6999	3.7848	0
27/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8577.3900	8468.3900	8.5774	8.4684	0
27/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3727.1700	3812.3800	3.7272	3.8124	0
27/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8534.9900	8426.3700	8.5350	8.4264	0
27/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3754.5200	3840.1100	3.7545	3.8401	0
27/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	8492.7800	8384.5400	8.4928	8.3845	0
27/09/2023	R186 On 02-November-23			Bond Future	9.4323	9.3927	106.7946	106.9016	125,282
27/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	186.1600	221.3600	0.1862	0.2214	1,715
27/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	951.6300	879.8000	0.9516	0.8798	0
27/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	443.3900	501.2900	0.4434	0.5013	0
27/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	584.6700	535.5400	0.5847	0.5355	0
27/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	457.3700	516.2000	0.4574	0.5162	0
27/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	571.6200	523.4200	0.5716	0.5234	0
27/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	471.5700	531.3200	0.4716	0.5313	0
27/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	558.8000	511.5200	0.5588	0.5115	0
27/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2659.9300	2763.9000	2.6599	2.7639	0
27/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	37.1700	34.1100	0.0372	0.0341	1,715
27/09/2023	R186 On 01-February-24			Bond Future	9.4776	9.4338	103.8441	103.9537	0
27/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	964.0300	1025.0600	0.9640	1.0251	0
27/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	907.8400	859.2700	0.9078	0.8593	0
27/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	977.9400	1039.4400	0.9779	1.0394	0
27/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	896.7200	848.6200	0.8967	0.8486	0
27/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	992.2000	1054.1600	0.9922	1.0542	0
27/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	885.9600	838.3200	0.8860	0.8383	0
27/09/2023	R186 On 02-May-24			Bond Future	9.5228	9.4745	106.1582	106.2699	0
27/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	85.2600	95.1300	0.0853	0.0951	0
27/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3702.3700	3600.5700	3.7024	3.6006	0
27/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	86.9400	96.9700	0.0869	0.0970	0
27/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3679.9300	3578.2900	3.6799	3.5783	0
27/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	88.5200	98.7000	0.0885	0.0987	0
27/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3657.3900	3555.9000	3.6574	3.5559	0
27/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1454.5000	1521.5000	1.4545	1.5215	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
27/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	977.6800	933.0100	0.9777	0.9330	0
27/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2551.3100	2636.2100	2.5513	2.6362	0
27/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	551.8900	525.1200	0.5519	0.5251	2,030
27/09/2023	R186 On 01-August-24			Bond Future	9.5966	9.5430	103.1749	103.2880	0
27/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	404.9700	435.1800	0.4050	0.4352	0
27/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2359.5300	2276.6700	2.3595	2.2767	0
27/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	411.0700	441.5900	0.4111	0.4416	0
27/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2344.0500	2261.5000	2.3441	2.2615	0
27/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	417.5300	448.3700	0.4175	0.4484	0
27/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2328.9300	2246.7000	2.3289	2.2467	0
27/09/2023	R186 On 07-November-24			Bond Future	9.7193	9.6586	105.5657	105.6801	0
27/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	761.6500	805.6600	0.7617	0.8057	0
27/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1879.8900	1809.5200	1.8799	1.8095	0
27/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	770.5400	814.8500	0.7705	0.8149	0
27/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1869.6700	1799.6000	1.8697	1.7996	0
27/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	779.0600	823.6600	0.7791	0.8237	0
27/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1859.0900	1789.3100	1.8591	1.7893	0
27/09/2023	R197 On 02-November-23			Bond Future	341.8167	341.8482	341.8167	341.8482	0
27/09/2023	R202 On 02-November-23			Bond Future	254.1183	254.0933	254.1183	254.0933	4,618
27/09/2023	R202 On 01-February-24			Bond Future	254.8229	254.7978	254.8229	254.7978	460
27/09/2023	R202 On 02-May-24			Bond Future	260.5620	260.5352	260.5620	260.5352	0
27/09/2023	R202 On 01-August-24			Bond Future	261.2369	261.2060	261.2369	261.2060	0
27/09/2023	R202 On 07-November-24			Bond Future	267.3630	267.3282	267.3630	267.3282	0
27/09/2023	R209 On 02-November-23			Bond Future	12.5534	12.5321	61.5216	61.6151	25,368
27/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	14.8600	18.0900	0.0149	0.0181	0
27/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5728.7000	5638.3800	5.7287	5.6384	0
27/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	15.7300	19.1100	0.0157	0.0191	0
27/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5679.9000	5589.7300	5.6799	5.5897	0
27/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	16.6300	20.1700	0.0166	0.0202	0
27/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5631.1800	5541.1700	5.6312	5.5412	0
27/09/2023	R209 On 01-February-24			Bond Future	12.6757	12.6536	62.8807	62.9765	1,690
27/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1116.8900	1157.0400	1.1169	1.1570	0
27/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3584.7800	3529.1700	3.5848	3.5292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1132.8700	1173.3600	1.1329	1.1734	0
27/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3555.1200	3499.8500	3.5551	3.4999	0
27/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1149.1200	1189.9600	1.1491	1.1900	0
27/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3525.7900	3470.8700	3.5258	3.4709	0
27/09/2023	R209 On 02-May-24			Bond Future	12.8017	12.7788	61.1288	61.2264	0
27/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	479.0000	497.2700	0.4790	0.4973	0
27/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	8006.4000	7927.0400	8.0064	7.9270	0
27/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	485.3300	503.7800	0.4853	0.5038	0
27/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7962.7700	7883.5900	7.9628	7.8836	0
27/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	491.6100	510.2400	0.4916	0.5102	0
27/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7919.1500	7840.1500	7.9192	7.8402	0
27/09/2023	R209 On 01-August-24			Bond Future	12.9387	12.9150	62.4676	62.5668	0
27/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1258.9600	1291.2900	1.2590	1.2913	0
27/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6386.5100	6319.6300	6.3865	6.3196	0
27/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1271.8300	1304.3800	1.2718	1.3044	0
27/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6352.6100	6285.9500	6.3526	6.2860	0
27/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1284.6000	1317.3600	1.2846	1.3174	0
27/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6318.6500	6252.2000	6.3187	6.2522	0
27/09/2023	R209 On 07-November-24			Bond Future	13.1021	13.0775	60.7587	60.8594	0
27/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	1960.8200	2001.3300	1.9608	2.0013	0
27/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5778.8000	5718.5500	5.7788	5.7186	0
27/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	1976.3100	2017.0200	1.9763	2.0170	0
27/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5749.6600	5689.6100	5.7497	5.6896	0
27/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	1991.6300	2032.5400	1.9916	2.0325	0
27/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5720.4000	5660.5500	5.7204	5.6606	0
27/09/2023	R210 On 02-November-23			Bond Future	227.1535	227.1424	227.1535	227.1424	206
27/09/2023	R210 On 01-February-24			Bond Future	232.2276	232.2166	232.2276	232.2166	300
27/09/2023	R210 On 02-May-24			Bond Future	234.2047	234.1923	234.2047	234.1923	0
27/09/2023	R210 On 01-August-24			Bond Future	239.3916	239.3766	239.3916	239.3766	0
27/09/2023	R210 On 07-November-24			Bond Future	241.6683	241.6489	241.6683	241.6489	0
27/09/2023	R213 On 02-November-23			Bond Future	11.4130	11.3660	79.7996	79.9960	27,837
27/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	225.4800	273.8200	0.2255	0.2738	731
27/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2232.9100	2084.8300	2.2329	2.0848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	435.2500	508.5000	0.4353	0.5085	0
27/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1713.7700	1590.6000	1.7138	1.5906	0
27/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	450.2200	524.9700	0.4502	0.5250	0
27/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1686.1200	1564.4500	1.6861	1.5645	0
27/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	465.5000	541.7500	0.4655	0.5418	0
27/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1658.8100	1538.6400	1.6588	1.5386	0
27/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1081.9200	1201.8600	1.0819	1.2019	731
27/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	969.1200	892.6400	0.9691	0.8926	0
27/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5223.9300	5415.2600	5.2239	5.4153	0
27/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	73.4000	68.3100	0.0734	0.0683	731
27/09/2023	R213 On 01-February-24			Bond Future	11.5341	11.4848	81.5626	81.7635	0
27/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2382.7700	2505.6700	2.3828	2.5057	0
27/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1711.7400	1633.7300	1.7117	1.6337	0
27/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2406.4500	2529.9600	2.4065	2.5300	0
27/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1695.1900	1617.7900	1.6952	1.6178	0
27/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2430.2400	2554.3500	2.4302	2.5544	0
27/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1678.7800	1601.9800	1.6788	1.6020	0
27/09/2023	R213 On 02-May-24			Bond Future	11.6500	11.5983	79.8210	80.0261	0
27/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	605.4300	649.2400	0.6054	0.6492	0
27/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6278.4600	6117.1500	6.2785	6.1172	0
27/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	613.3400	657.5700	0.6133	0.6576	0
27/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6243.1400	6082.2500	6.2431	6.0823	0
27/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	621.3300	665.9800	0.6213	0.6660	0
27/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6207.9200	6047.4500	6.2079	6.0475	0
27/09/2023	R213 On 01-August-24			Bond Future	11.7806	11.7265	81.5698	81.7787	0
27/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1353.3700	1424.7600	1.3534	1.4248	0
27/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	5003.1700	4865.7100	5.0032	4.8657	0
27/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1366.4800	1438.3200	1.3665	1.4383	0
27/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4975.5100	4838.5000	4.9755	4.8385	0
27/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1379.3900	1451.6900	1.3794	1.4517	0
27/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4947.6800	4811.1300	4.9477	4.8111	0
27/09/2023	R213 On 07-November-24			Bond Future	11.9517	11.8947	79.8998	80.1125	0
27/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1875.8000	1960.3300	1.8758	1.9603	0
27/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4703.1700	4575.0200	4.7032	4.5750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1890.3600	1975.3100	1.8904	1.9753	0
27/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4678.7700	4551.0400	4.6788	4.5510	0
27/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1905.3000	1990.6800	1.9053	1.9907	0
27/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4654.7800	4527.4800	4.6548	4.5275	0
27/09/2023	R214 On 02-November-23			Bond Future	12.9162	12.8951	57.2117	57.3040	21,473
27/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	3.9700	5.0400	0.0040	0.0050	0
27/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	7050.9000	6959.5800	7.0509	6.9596	0
27/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	4.2000	5.3300	0.0042	0.0053	0
27/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6998.4800	6907.2200	6.9985	6.9072	0
27/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	4.4500	5.6300	0.0045	0.0056	0
27/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6946.1400	6854.9300	6.9461	6.8549	0
27/09/2023	R214 On 01-February-24			Bond Future	13.0462	13.0243	58.4756	58.5702	0
27/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	684.8600	713.7200	0.6849	0.7137	0
27/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4816.1000	4750.4000	4.8161	4.7504	0
27/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	696.3500	725.5300	0.6964	0.7255	0
27/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4779.4100	4714.0300	4.7794	4.7140	0
27/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	707.8600	737.3600	0.7079	0.7374	0
27/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4742.7900	4677.7300	4.7428	4.6777	0
27/09/2023	R214 On 02-May-24			Bond Future	13.1702	13.1475	56.4737	56.5702	0
27/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	444.8400	461.8400	0.4448	0.4618	0
27/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8527.5600	8448.0800	8.5276	8.4481	0
27/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	450.9000	468.0700	0.4509	0.4681	0
27/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8481.1800	8401.8700	8.4812	8.4019	0
27/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	457.0200	474.3700	0.4570	0.4744	0
27/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8434.9200	8355.7900	8.4349	8.3558	0
27/09/2023	R214 On 01-August-24			Bond Future	13.3038	13.2804	57.7106	57.8087	0
27/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1331.1000	1364.0500	1.3311	1.3641	0
27/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6458.3000	6393.2000	6.4583	6.3932	0
27/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1344.3300	1377.5000	1.3443	1.3775	0
27/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6423.5300	6358.6500	6.4235	6.3587	0
27/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1357.6400	1391.0300	1.3576	1.3910	0
27/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6388.9000	6324.2400	6.3889	6.3242	0
27/09/2023	R214 On 07-November-24			Bond Future	13.4657	13.4415	55.7407	55.8403	0
27/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2047.3400	2088.4200	2.0473	2.0884	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5788.7600	5730.2200	5.7888	5.7302	0
27/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2063.1000	2104.3900	2.0631	2.1044	0
27/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5759.0500	5700.7200	5.7591	5.7007	0
27/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2078.9400	2120.4300	2.0789	2.1204	0
27/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5729.4600	5671.3300	5.7295	5.6713	0
27/09/2023	R248 On 02-November-23			Bond Future	13.0032	12.9772	70.4319	70.5697	232,390
27/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	3.5800	4.7000	0.0036	0.0047	0
27/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	9048.1300	8911.4500	9.0481	8.9115	0
27/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	3.8000	4.9800	0.0038	0.0050	0
27/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8982.6600	8846.0400	8.9827	8.8460	0
27/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	4.0300	5.2700	0.0040	0.0053	0
27/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8917.2900	8780.7300	8.9173	8.7807	0
27/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	22.4200	27.6100	0.0224	0.0276	207
27/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6949.1000	6816.4900	6.9491	6.8165	0
27/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	423.0400	468.8200	0.4230	0.4688	207
27/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	3177.3700	3085.3500	3.1774	3.0854	0
27/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3492.6800	3617.7900	3.4927	3.6178	0
27/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	464.2800	451.5900	0.4643	0.4516	207
27/09/2023	R248 On 01-February-24			Bond Future	13.1389	13.1117	71.9879	72.1289	0
27/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	217.6500	232.9500	0.2177	0.2330	1,000
27/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9769.4100	9643.7100	9.7694	9.6437	0
27/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	712.5600	749.7700	0.7126	0.7498	0
27/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	6268.2000	6164.4100	6.2682	6.1644	0
27/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	725.1300	762.7900	0.7251	0.7628	0
27/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	6221.2000	6117.8600	6.2212	6.1179	0
27/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	737.8500	775.9600	0.7379	0.7760	0
27/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	6174.4300	6071.5400	6.1744	6.0715	0
27/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	931.9500	976.5700	0.9320	0.9766	1,000
27/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5544.5200	5448.1400	5.5445	5.4481	0
27/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3437.4600	3531.4500	3.4375	3.5315	0
27/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2257.6400	2210.6300	2.2576	2.2106	1,000
27/09/2023	R248 On 02-May-24			Bond Future	13.2684	13.2402	69.1430	69.2869	0
27/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	489.7500	512.2700	0.4898	0.5123	0
27/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10967.1400	10845.7700	10.9671	10.8458	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	496.5200	519.2800	0.4965	0.5193	0
27/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10908.2500	10787.1200	10.9083	10.7871	0
27/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	503.4700	526.4800	0.5035	0.5265	0
27/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10849.6400	10728.7600	10.8496	10.7288	0
27/09/2023	R248 On 01-August-24			Bond Future	13.4081	13.3789	70.6573	70.8037	13,000
27/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1694.8000	1744.3100	1.6948	1.7443	0
27/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7676.2900	7579.4100	7.6763	7.5794	0
27/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1711.3800	1761.2100	1.7114	1.7612	0
27/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7634.6900	7538.1300	7.6347	7.5381	0
27/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1728.0500	1778.2100	1.7281	1.7782	0
27/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7593.2600	7497.0300	7.5933	7.4970	0
27/09/2023	R248 On 07-November-24			Bond Future	13.5773	13.5469	67.8421	67.9909	0
27/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2699.3400	2762.4300	2.6993	2.7624	0
27/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6814.6800	6728.9100	6.8147	6.7289	0
27/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2719.9400	2783.3300	2.7199	2.7833	0
27/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6780.8500	6695.3800	6.7809	6.6954	0
27/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2740.6100	2804.2900	2.7406	2.8043	0
27/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6747.1700	6661.9900	6.7472	6.6620	0
27/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0