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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
22/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	2025 On 02-November-23			Bond Future	172.7779	172.9198	172.7779	172.9198	5,390
22/09/2023	2025 On 01-February-24			Bond Future	174.8450	175.0080	174.8450	175.0080	2,884
22/09/2023	2025 On 02-May-24			Bond Future	178.7819	178.9192	178.7819	178.9192	0
22/09/2023	2025 On 01-August-24			Bond Future	180.9004	181.0497	180.9004	181.0497	0
22/09/2023	2025 On 07-November-24			Bond Future	185.1411	185.3058	185.1411	185.3058	0
22/09/2023	2029 On 02-November-23			Bond Future	125.4863	124.6335	125.4863	124.6335	2,068
22/09/2023	2029 On 01-February-24			Bond Future	128.2896	127.4306	128.2896	127.4306	728
22/09/2023	2029 On 02-May-24			Bond Future	129.8125	128.9132	129.8125	128.9132	0
22/09/2023	2029 On 01-August-24			Bond Future	132.6860	131.7733	132.6860	131.7733	0
22/09/2023	2029 On 07-November-24			Bond Future	134.3949	133.4699	134.3949	133.4699	0
22/09/2023	2030 On 02-November-23			Bond Future	10.6804	10.5884	90.1532	90.5339	91,094

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	2.3900	11.6200	0.0024	0.0116	800
22/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4735.3600	4363.9000	4.7354	4.3639	0
22/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	45.8800	95.2000	0.0459	0.0952	500
22/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3382.9400	3051.5700	3.3829	3.0516	0
22/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	133.2700	219.5200	0.1333	0.2195	800
22/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2696.6500	2402.2100	2.6967	2.4022	0
22/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	484.7000	646.7900	0.4847	0.6468	500
22/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1692.7800	1474.1800	1.6928	1.4742	0
22/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	913.1000	1125.8100	0.9131	1.1258	500
22/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1162.7000	994.7200	1.1627	0.9947	0
22/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1341.8000	1589.0400	1.3418	1.5890	0
22/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	850.2800	716.8300	0.8503	0.7168	0
22/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1367.7000	1616.7900	1.3677	1.6168	0
22/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	835.2400	703.6400	0.8352	0.7036	0
22/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1393.8200	1644.6200	1.3938	1.6446	0
22/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	820.4400	690.5500	0.8204	0.6906	0
22/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2261.5900	2557.7100	2.2616	2.5577	500
22/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	471.6900	387.1200	0.4717	0.3871	0
22/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3284.3100	3612.3700	3.2843	3.6124	0
22/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	259.6000	206.9700	0.2596	0.2070	500
22/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3771.5100	4110.2400	3.7715	4.1102	0
22/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	196.4400	154.4800	0.1964	0.1545	800
22/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6306.8600	6675.0800	6.3069	6.6751	0
22/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	46.3600	33.8900	0.0464	0.0339	500
22/09/2023	2030 On 01-February-24			Bond Future	10.7699	10.6705	88.1393	88.5377	0
22/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	371.3900	450.7900	0.3714	0.4508	400
22/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5332.6200	5013.6700	5.3326	5.0137	0
22/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	592.8900	729.4300	0.5929	0.7294	500
22/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4197.6100	3935.8000	4.1976	3.9358	0
22/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	629.6700	771.5300	0.6297	0.7715	1,360
22/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4066.5700	3810.0800	4.0666	3.8101	0
22/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	698.3100	849.6800	0.6983	0.8497	500
22/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3842.4400	3595.4600	3.8424	3.5955	0
22/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	772.3300	938.1200	0.7723	0.9381	400

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22/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3624.8600	3392.3000	3.6249	3.3923	0
22/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	875.5000	1060.6000	0.8755	1.0606	200
22/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3354.8200	3141.5700	3.3548	3.1416	0
22/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1193.6200	1423.9000	1.1936	1.4239	500
22/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2727.8300	2559.7600	2.7278	2.5598	0
22/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2403.1700	2731.7100	2.4032	2.7317	0
22/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1489.8900	1420.0800	1.4899	1.4201	700
22/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3197.5400	3556.4500	3.1975	3.5565	0
22/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1072.5500	1033.1100	1.0726	1.0331	1,360
22/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3307.1600	3668.7800	3.3072	3.6688	0
22/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1027.3600	990.6300	1.0274	0.9906	0
22/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3334.7300	3697.0500	3.3347	3.6971	0
22/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1016.2900	980.2600	1.0163	0.9803	0
22/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3362.5700	3725.4000	3.3626	3.7254	0
22/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1005.5000	969.9800	1.0055	0.9700	0
22/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4469.3200	4854.4500	4.4693	4.8545	0
22/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	660.5600	647.3400	0.6606	0.6473	200
22/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4776.5800	5165.1000	4.7766	5.1651	0
22/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	590.9500	581.1200	0.5910	0.5811	500
22/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4807.6000	5196.3100	4.8076	5.1963	0
22/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	584.4000	574.7600	0.5844	0.5748	500
22/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5564.7000	5959.4000	5.5647	5.9594	0
22/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	446.1200	442.4700	0.4461	0.4425	400
22/09/2023	2030 On 02-May-24			Bond Future	10.8675	10.7665	90.1029	90.4948	0
22/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	678.9100	812.5300	0.6789	0.8125	1,000
22/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5505.2700	5247.0100	5.5053	5.2470	0
22/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	802.2200	951.5300	0.8022	0.9515	0
22/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5011.4600	4768.8900	5.0115	4.7689	0
22/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	811.9500	962.3600	0.8120	0.9624	0
22/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4980.2300	4738.7600	4.9802	4.7388	0
22/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	821.5400	973.2700	0.8215	0.9733	0
22/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4948.8800	4708.7300	4.9489	4.7087	0
22/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1192.5700	1382.8800	1.1926	1.3829	1,000
22/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3981.5500	3779.9800	3.9816	3.7800	0

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22/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1908.2500	2153.6000	1.9083	2.1536	500
22/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2871.7100	2725.1800	2.8717	2.7252	0
22/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2293.7200	2559.1900	2.2937	2.5592	1,080
22/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2477.7400	2351.3300	2.4777	2.3513	0
22/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2947.7300	3238.6200	2.9477	3.2386	500
22/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1978.4900	1877.5000	1.9785	1.8775	0
22/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5080.8600	5422.3700	5.0809	5.4224	0
22/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1054.0800	1003.7100	1.0541	1.0037	1,000
22/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6360.8100	6719.1300	6.3608	6.7191	0
22/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	748.7900	715.2300	0.7488	0.7152	1,080
22/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8662.6600	9040.2700	8.6627	9.0403	0
22/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	365.7800	351.5100	0.3658	0.3515	500
22/09/2023	2030 On 01-August-24			Bond Future	10.9851	10.8767	88.0702	88.4753	0
22/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1609.3200	1869.4200	1.6093	1.8694	0
22/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3939.8400	3794.8300	3.9398	3.7948	0
22/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1623.6500	1885.7900	1.6237	1.8858	0
22/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3915.6800	3772.7100	3.9157	3.7727	0
22/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1638.0700	1901.9100	1.6381	1.9019	0
22/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3891.6200	3750.3500	3.8916	3.7504	0
22/09/2023	2030 On 07-November-24			Bond Future	11.1258	11.0087	90.1089	90.5294	0
22/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2243.2900	2577.9400	2.2433	2.5779	0
22/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3638.3100	3552.3900	3.6383	3.5524	0
22/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2260.4900	2596.0700	2.2605	2.5961	0
22/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3619.0000	3534.0100	3.6190	3.5340	0
22/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2277.7600	2614.6300	2.2778	2.6146	0
22/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3599.7900	3516.0900	3.5998	3.5161	0
22/09/2023	2032 On 02-November-23			Bond Future	11.5909	11.5047	83.2057	83.6073	171,433
22/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.6200	4.4700	0.0006	0.0045	7,750
22/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6040.5700	5642.7700	6.0406	5.6428	0
22/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	6.2200	23.6800	0.0062	0.0237	500
22/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4884.0100	4499.8200	4.8840	4.4998	0
22/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	6.9500	25.5600	0.0070	0.0256	500
22/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4834.6600	4451.6200	4.8347	4.4516	0
22/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	22.3700	58.7100	0.0224	0.0587	500

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22/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4252.0800	3886.7700	4.2521	3.8868	0
22/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	65.2800	130.4400	0.0653	0.1304	10,000
22/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3604.0600	3267.5700	3.6041	3.2676	0
22/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	158.8600	260.8900	0.1589	0.2609	0
22/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2965.3300	2665.7100	2.9653	2.6657	500
22/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	243.8300	370.3500	0.2438	0.3704	500
22/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2614.8300	2339.7000	2.6148	2.3397	0
22/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	411.9800	573.7400	0.4120	0.5737	0
22/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2159.1000	1919.2100	2.1591	1.9192	0
22/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	427.2300	591.5500	0.4272	0.5916	0
22/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2126.6100	1889.2800	2.1266	1.8893	0
22/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	442.8300	609.7900	0.4428	0.6098	0
22/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2094.5000	1859.8100	2.0945	1.8598	0
22/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	507.9800	685.5000	0.5080	0.6855	0
22/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1969.1800	1745.0500	1.9692	1.7451	500
22/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	958.1500	1188.4500	0.9582	1.1885	0
22/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1381.8300	1210.4800	1.3818	1.2105	500
22/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1209.2200	1460.6400	1.2092	1.4606	0
22/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1166.8700	1016.6400	1.1669	1.0166	15,500
22/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1725.9500	2010.2300	1.7260	2.0102	0
22/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	853.3900	736.0200	0.8534	0.7360	500
22/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2108.3500	2411.3000	2.1084	2.4113	0
22/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	688.4400	589.7400	0.6884	0.5897	0
22/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3386.9000	3731.1500	3.3869	3.7312	0
22/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	353.7300	296.3300	0.3537	0.2963	500
22/09/2023	2032 On 01-February-24			Bond Future	11.7062	11.6141	85.0441	85.4633	0
22/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	186.5800	255.3400	0.1866	0.2553	1,200
22/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8380.2500	8029.8300	8.3803	8.0298	0
22/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	488.9400	623.5300	0.4889	0.6235	500
22/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5766.1000	5481.5100	5.7661	5.4815	0
22/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	649.4000	810.0300	0.6494	0.8100	1,200
22/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5094.8900	4836.3400	5.0949	4.8363	0
22/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	670.4700	834.3400	0.6705	0.8343	200
22/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5018.8000	4763.4900	5.0188	4.7635	0

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22/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1067.4800	1280.9600	1.0675	1.2810	500
22/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3927.6900	3721.9900	3.9277	3.7220	0
22/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2403.2900	2708.3000	2.4033	2.7083	0
22/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2204.6600	2090.4900	2.2047	2.0905	200
22/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2606.9300	2921.4800	2.6069	2.9215	0
22/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2047.3700	1942.7400	2.0474	1.9427	0
22/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2633.0300	2948.7300	2.6330	2.9487	0
22/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2028.5000	1925.0200	2.0285	1.9250	0
22/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2659.0300	2975.8800	2.6590	2.9759	0
22/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2009.5600	1907.2300	2.0096	1.9072	0
22/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4577.7200	4949.8200	4.5777	4.9498	0
22/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1075.6800	1028.6000	1.0757	1.0286	200
22/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4969.5000	5348.2900	4.9695	5.3483	0
22/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	955.2500	914.8600	0.9553	0.9149	1,200
22/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5335.9500	5720.4100	5.3360	5.7204	0
22/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	856.0400	821.3200	0.8560	0.8213	500
22/09/2023	2032 On 02-May-24			Bond Future	11.8263	11.7331	82.7766	83.1909	0
22/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	656.2900	776.0600	0.6563	0.7761	1,000
22/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7501.3800	7206.8600	7.5014	7.2069	0
22/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	798.6500	942.7500	0.7987	0.9428	0
22/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6764.5900	6494.4000	6.7646	6.4944	0
22/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	807.3200	953.8500	0.8073	0.9539	0
22/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6724.7400	6456.9800	6.7247	6.4570	0
22/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	816.0700	965.2500	0.8161	0.9653	0
22/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6685.0200	6419.9100	6.6850	6.4199	0
22/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	842.3600	999.7900	0.8424	0.9998	500
22/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6566.0800	6309.2200	6.5661	6.3092	0
22/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	897.3900	1071.1900	0.8974	1.0712	1,550
22/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6331.5900	6091.1000	6.3316	6.0911	0
22/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1131.9000	1348.6100	1.1319	1.3486	1,000
22/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5562.4600	5364.8800	5.5625	5.3649	0
22/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1456.4000	1708.1700	1.4564	1.7082	500
22/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4804.7700	4642.2500	4.8048	4.6423	0
22/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1895.1200	2194.8800	1.8951	2.1949	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
22/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4041.2300	3926.7000	4.0412	3.9267	0
22/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5937.9300	6363.7600	5.9379	6.3638	0
22/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1356.4500	1367.9900	1.3565	1.3680	1,000
22/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6829.5000	7260.7100	6.8295	7.2607	0
22/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1108.7300	1125.6500	1.1087	1.1257	500
22/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	7382.8000	7815.9300	7.3828	7.8159	0
22/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	981.0900	999.9300	0.9811	0.9999	1,550
22/09/2023	2032 On 01-August-24			Bond Future	11.9616	11.8629	84.5885	85.0162	0
22/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1672.2900	1876.8600	1.6723	1.8769	0
22/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5368.1600	5145.0700	5.3682	5.1451	0
22/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1687.4400	1893.3500	1.6874	1.8934	0
22/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5337.6000	5115.8500	5.3376	5.1159	0
22/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1702.9700	1909.6200	1.7030	1.9096	0
22/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5307.4500	5086.4400	5.3075	5.0864	0
22/09/2023	2032 On 07-November-24			Bond Future	12.1288	12.0235	82.3809	82.8242	0
22/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2239.3400	2507.6800	2.2393	2.5077	0
22/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5062.5900	4887.7000	5.0626	4.8877	0
22/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2256.5400	2525.8500	2.2565	2.5259	0
22/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5036.0000	4862.0800	5.0360	4.8621	0
22/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2273.8100	2544.0900	2.2738	2.5441	0
22/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5009.5200	4836.5700	5.0095	4.8366	0
22/09/2023	2033 On 02-November-23			Bond Future	117.6911	117.7013	117.6911	117.7013	2,258
22/09/2023	2033 On 01-February-24			Bond Future	120.3203	120.3428	120.3203	120.3428	5,737
22/09/2023	2033 On 02-May-24			Bond Future	121.5688	121.5721	121.5688	121.5721	0
22/09/2023	2033 On 01-August-24			Bond Future	124.2598	124.2694	124.2598	124.2694	0
22/09/2023	2033 On 07-November-24			Bond Future	125.6732	125.6912	125.6732	125.6912	0
22/09/2023	2037 On 02-November-23			Bond Future	12.6425	12.5517	75.9593	76.4223	71,295
22/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	48.1300	84.2200	0.0481	0.0842	0
22/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5916.0800	5489.2200	5.9161	5.4892	0
22/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	50.4200	87.7800	0.0504	0.0878	0
22/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5861.6000	5436.0100	5.8616	5.4360	0
22/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	52.8100	91.4500	0.0528	0.0915	0
22/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5807.2800	5382.9700	5.8073	5.3830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	300.1300	427.6600	0.3001	0.4277	731
22/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3562.5900	3227.1700	3.5626	3.2272	0
22/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1116.9200	1385.2700	1.1169	1.3853	731
22/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1742.6800	1548.0800	1.7427	1.5481	0
22/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6063.7000	6514.9000	6.0637	6.5149	0
22/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	115.8200	104.0700	0.1158	0.1041	731
22/09/2023	2037 On 01-February-24			Bond Future	12.7739	12.6778	73.3815	73.8624	76,958
22/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1103.0500	1355.7100	1.1031	1.3557	2,500
22/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4631.7000	4403.3800	4.6317	4.4034	0
22/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1499.2800	1802.4900	1.4993	1.8025	0
22/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3865.9900	3688.2200	3.8660	3.6882	0
22/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1519.3200	1824.5300	1.5193	1.8245	0
22/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3833.8300	3658.0600	3.8338	3.6581	0
22/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1539.6800	1846.8900	1.5397	1.8469	0
22/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3802.0400	3628.2700	3.8020	3.6283	0
22/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3027.4700	3431.1100	3.0275	3.4311	0
22/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2255.3000	2177.9600	2.2553	2.1780	2,500
22/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	6340.3600	6810.4800	6.3404	6.8105	0
22/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	898.5500	887.6900	0.8986	0.8877	2,500
22/09/2023	2037 On 02-May-24			Bond Future	12.9103	12.8130	75.0161	75.4949	0
22/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	711.7600	854.4000	0.7118	0.8544	0
22/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	8521.9900	8185.8300	8.5220	8.1858	0
22/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	720.3900	864.1700	0.7204	0.8642	0
22/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8473.8700	8138.8500	8.4739	8.1389	0
22/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	729.2500	874.2000	0.7293	0.8742	0
22/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8426.0300	8092.1800	8.4260	8.0922	0
22/09/2023	2037 On 01-August-24			Bond Future	13.0627	12.9604	72.4023	72.8954	0
22/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1782.6400	2095.0700	1.7826	2.0951	0
22/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6679.8400	6499.1000	6.6798	6.4991	0
22/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1799.1100	2112.8900	1.7991	2.1129	0
22/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6643.5400	6464.1500	6.6435	6.4642	0
22/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1815.6600	2130.8000	1.8157	2.1308	0
22/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6607.3700	6429.3400	6.6074	6.4293	0
22/09/2023	2037 On 07-November-24			Bond Future	13.2331	13.1251	74.0765	74.5862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2702.8000	3104.1300	2.7028	3.1041	0
22/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5919.5800	5811.2600	5.9196	5.8113	0
22/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2722.3000	3125.3900	2.7223	3.1254	0
22/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5889.0300	5782.4700	5.8890	5.7825	0
22/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2741.8700	3147.0400	2.7419	3.1470	0
22/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5858.5900	5754.1100	5.8586	5.7541	0
22/09/2023	2038 On 02-November-23			Bond Future	126.9941	126.2904	126.9941	126.2904	4,695
22/09/2023	2038 On 01-February-24			Bond Future	127.8143	127.1080	127.8143	127.1080	0
22/09/2023	2038 On 02-May-24			Bond Future	130.6922	129.9486	130.6922	129.9486	0
22/09/2023	2038 On 01-August-24			Bond Future	131.5158	130.7622	131.5158	130.7622	0
22/09/2023	2038 On 07-November-24			Bond Future	134.5975	133.8349	134.5975	133.8349	0
22/09/2023	2040 On 02-November-23			Bond Future	12.8480	12.7776	76.4048	76.7821	49,555
22/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	15.7000	28.8400	0.0157	0.0288	875
22/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7802.0800	7437.9800	7.8021	7.4380	0
22/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	22.9500	40.6200	0.0230	0.0406	0
22/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	7312.2400	6952.6700	7.3122	6.9527	0
22/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	24.0400	42.3500	0.0240	0.0424	0
22/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7251.5200	6892.5900	7.2515	6.8926	0
22/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	25.1700	44.1500	0.0252	0.0442	0
22/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7190.9200	6832.6600	7.1909	6.8327	0
22/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	61.4800	98.6400	0.0615	0.0986	128
22/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6007.6400	5667.5600	6.0076	5.6676	0
22/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	206.5900	292.6800	0.2066	0.2927	875
22/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4376.1100	4084.9600	4.3761	4.0850	0
22/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	890.7600	1094.6400	0.8908	1.0946	128
22/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2233.5000	2060.1400	2.2335	2.0601	0
22/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1861.2000	2142.9900	1.8612	2.1430	0
22/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1214.5300	1119.0800	1.2145	1.1191	875
22/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	4375.8500	4732.4400	4.3759	4.7324	0
22/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	333.3500	312.7000	0.3334	0.3127	128
22/09/2023	2040 On 01-February-24			Bond Future	12.9805	12.9058	73.5865	73.9799	94,218
22/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1222.7200	1461.5000	1.2227	1.4615	0
22/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4762.7100	4608.0300	4.7627	4.6080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1240.4900	1481.6000	1.2405	1.4816	0
22/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4724.0500	4571.7000	4.7241	4.5717	0
22/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1258.4200	1501.6800	1.2584	1.5017	0
22/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4685.6100	4535.4100	4.6856	4.5354	0
22/09/2023	2040 On 02-May-24			Bond Future	13.1175	13.0423	75.2256	75.6148	0
22/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	718.8100	848.1100	0.7188	0.8481	0
22/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9248.2400	8988.3500	9.2482	8.9884	0
22/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	727.8500	858.1900	0.7279	0.8582	0
22/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9196.0900	8937.2400	9.1961	8.9372	0
22/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	736.8200	868.2000	0.7368	0.8682	0
22/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9143.9500	8886.1400	9.1440	8.8861	0
22/09/2023	2040 On 01-August-24			Bond Future	13.2699	13.1908	72.3659	72.7676	0
22/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1918.8000	2180.2400	1.9188	2.1802	0
22/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6979.7600	6839.5400	6.9798	6.8395	0
22/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1936.6100	2199.1900	1.9366	2.1992	0
22/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6941.4400	6802.3600	6.9414	6.8024	0
22/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1954.2700	2217.9700	1.9543	2.2180	0
22/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6903.0400	6765.0800	6.9030	6.7651	0
22/09/2023	2040 On 07-November-24			Bond Future	13.4393	13.3557	74.0388	74.4548	0
22/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3037.0700	3300.7300	3.0371	3.3007	0
22/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6101.8200	5949.5100	6.1018	5.9495	0
22/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3059.0500	3323.5800	3.0591	3.3236	0
22/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6070.9900	5919.5500	6.0710	5.9196	0
22/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3081.1100	3346.5100	3.0811	3.3465	0
22/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6040.3000	5889.7300	6.0403	5.8897	0
22/09/2023	2044 On 02-November-23			Bond Future	12.9468	12.8815	72.4657	72.8131	52,387
22/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	12.2300	22.7400	0.0122	0.0227	0
22/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8127.7700	7790.9300	8.1278	7.7909	0
22/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	12.8700	23.7900	0.0129	0.0238	0
22/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8064.8200	7728.3900	8.0648	7.7284	0
22/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	13.5200	24.8800	0.0135	0.0249	0
22/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8001.9700	7665.9800	8.0020	7.6660	0
22/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	89.9700	150.8000	0.0900	0.1508	5,860
22/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5426.3300	5139.8100	5.4263	5.1398	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	976.3300	1224.7700	0.9763	1.2248	0
22/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2032.1400	1933.2300	2.0321	1.9332	5,860
22/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1620.1800	1921.0400	1.6202	1.9210	0
22/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1339.4000	1292.9100	1.3394	1.2929	6,375
22/09/2023	2044 On 01-February-24			Bond Future	13.0766	13.0073	69.6855	70.0480	36,258
22/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	984.9500	1144.6400	0.9850	1.1446	0
22/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5407.5400	5204.7900	5.4075	5.2048	0
22/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1000.4700	1161.4200	1.0005	1.1614	0
22/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5365.3500	5163.8600	5.3654	5.1639	0
22/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1016.0000	1178.4900	1.0160	1.1785	0
22/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5323.2500	5123.3000	5.3233	5.1233	0
22/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	3263.5200	3484.3900	3.2635	3.4844	0
22/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2371.0100	2229.4400	2.3710	2.2294	5,000
22/09/2023	2044 On 02-May-24			Bond Future	13.2103	13.1406	71.2377	71.5960	0
22/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	682.8400	802.9400	0.6828	0.8029	0
22/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9517.9700	9279.8400	9.5180	9.2798	0
22/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	691.6100	812.5500	0.6916	0.8126	0
22/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9464.2200	9226.9300	9.4642	9.2269	0
22/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	700.3300	822.4000	0.7003	0.8224	0
22/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9410.5000	9174.3400	9.4105	9.1743	0
22/09/2023	2044 On 01-August-24			Bond Future	13.3587	13.2853	68.4159	68.7856	0
22/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1724.6600	1922.5900	1.7247	1.9226	0
22/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7520.6800	7348.8900	7.5207	7.3489	0
22/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1741.4900	1940.2000	1.7415	1.9402	0
22/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7480.0400	7309.0300	7.4800	7.3090	0
22/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1758.2000	1957.9000	1.7582	1.9579	0
22/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7439.3400	7269.3200	7.4393	7.2693	0
22/09/2023	2044 On 07-November-24			Bond Future	13.5230	13.4454	69.9973	70.3804	0
22/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2965.6600	3283.3300	2.9657	3.2833	0
22/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6148.5300	6083.1300	6.1485	6.0831	0
22/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2986.6900	3306.1000	2.9867	3.3061	0
22/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6116.4900	6052.8300	6.1165	6.0528	0
22/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3007.4900	3328.6400	3.0075	3.3286	0
22/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6084.2900	6022.3700	6.0843	6.0224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	2046 On 02-November-23			Bond Future	109.3336	109.5120	109.3336	109.5120	16,148
22/09/2023	2046 On 01-February-24			Bond Future	111.7762	111.9696	111.7762	111.9696	0
22/09/2023	2046 On 02-May-24			Bond Future	112.1467	112.3264	112.1467	112.3264	0
22/09/2023	2046 On 01-August-24			Bond Future	114.6287	114.8179	114.6287	114.8179	0
22/09/2023	2046 On 07-November-24			Bond Future	115.1116	115.3138	115.1116	115.3138	0
22/09/2023	2050 On 02-November-23			Bond Future	110.8096	110.7248	110.8096	110.7248	14,081
22/09/2023	2050 On 01-February-24			Bond Future	111.0374	110.9621	111.0374	110.9621	0
22/09/2023	2050 On 02-May-24			Bond Future	113.5375	113.4418	113.5375	113.4418	0
22/09/2023	2050 On 01-August-24			Bond Future	113.7451	113.6530	113.7451	113.6530	0
22/09/2023	2050 On 07-November-24			Bond Future	116.4099	116.3232	116.4099	116.3232	0
22/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	AL37 On 02-November-23			Index Future	899.5870	902.4200	899.5870	902.4200	0
22/09/2023	AL37 On 01-February-24			Index Future	919.4650	922.4520	919.4650	922.4520	0
22/09/2023	AL37 On 02-May-24			Index Future	939.9530	942.8530	939.9530	942.8530	0
22/09/2023	AL37 On 01-August-24			Index Future	960.5530	963.5640	960.5530	963.5640	0
22/09/2023	AL37 On 07-November-24			Index Future	982.8630	986.0080	982.8630	986.0080	0
22/09/2023	AL7T On 02-November-23			Index Future	1009.1530	1014.0570	1009.1530	1,014.0570	0
22/09/2023	AL7T On 01-February-24			Index Future	1031.4510	1036.5680	1031.4510	1,036.5680	0
22/09/2023	AL7T On 02-May-24			Index Future	1054.4350	1059.4930	1054.4350	1,059.4930	0
22/09/2023	AL7T On 01-August-24			Index Future	1077.5440	1082.7660	1077.5440	1,082.7660	0
22/09/2023	AL7T On 07-November-24			Index Future	1102.5710	1107.9860	1102.5710	1,107.9860	0
22/09/2023	ALBI On 02-November-23			Index Future	883.0230	886.9280	883.0230	886.9280	107
22/09/2023	ALBI On 01-February-24			Index Future	902.5340	906.6160	902.5340	906.6160	0
22/09/2023	ALBI On 02-May-24			Index Future	922.6460	926.6670	922.6460	926.6670	0
22/09/2023	ALBI On 01-August-24			Index Future	942.8660	947.0220	942.8660	947.0220	0
22/09/2023	ALBI On 07-November-24			Index Future	964.7660	969.0810	964.7660	969.0810	0
22/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	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
22/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	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
22/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	ES33 On 02-November-23			Bond Future	13.1428	13.0573	70.3805	70.7442	0
22/09/2023	ES33 On 01-February-24			Bond Future	13.3112	13.2202	71.9528	72.3319	0
22/09/2023	ES33 On 02-May-24			Bond Future	13.4825	13.3903	69.7734	70.1491	0
22/09/2023	ES33 On 01-August-24			Bond Future	13.6690	13.5717	71.3163	71.7038	0
22/09/2023	ES33 On 07-November-24			Bond Future	13.8964	13.7929	69.1816	69.5830	0
22/09/2023	ES42 On 02-November-23			Bond Future	13.6246	13.5595	65.9790	66.2892	0
22/09/2023	ES42 On 01-February-24			Bond Future	13.7785	13.7093	67.4530	67.7770	0
22/09/2023	ES42 On 02-May-24			Bond Future	13.9405	13.8708	64.7091	65.0289	0
22/09/2023	ES42 On 01-August-24			Bond Future	14.1120	14.0386	66.1385	66.4688	0
22/09/2023	ES42 On 07-November-24			Bond Future	14.3168	14.2388	63.4164	63.7589	0
22/09/2023	GOVI On 02-November-23			GOVI	870.4100	874.2940	870.4100	874.2940	819
22/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	153900.0000	115060.0000	15.3900	11.5060	0
22/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	154000.0000	115160.0000	15.4000	11.5160	0
22/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	154100.0000	115260.0000	15.4100	11.5260	0
22/09/2023	GOVI On 01-February-24			GOVI	889.6430	893.7020	889.6430	893.7020	0
22/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	96630.0000	137220.0000	9.6630	13.7220	0
22/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	96530.0000	137120.0000	9.6530	13.7120	0
22/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	96430.0000	137020.0000	9.6430	13.7020	0
22/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-May-24			GOVI	909.4670	913.4670	909.4670	913.4670	0
22/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	415030.0000	375030.0000	41.5030	37.5030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	415130.0000	375130.0000	41.5130	37.5130	0
22/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	415230.0000	375230.0000	41.5230	37.5230	0
22/09/2023	GOVI On 01-August-24			GOVI	929.3980	933.5330	929.3980	933.5330	0
22/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	139720.0000	98370.0000	13.9720	9.8370	0
22/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	139820.0000	98470.0000	13.9820	9.8470	0
22/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	139920.0000	98570.0000	13.9920	9.8570	0
22/09/2023	GOVI On 07-November-24			GOVI	950.9850	955.2770	950.9850	955.2770	0
22/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	22050.0000	64970.0000	2.2050	6.4970	0
22/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	21950.0000	64870.0000	2.1950	6.4870	0
22/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	21850.0000	64770.0000	2.1850	6.4770	0
22/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/09/2023	IGOV On 02-November-23			Index Future	330.5320	330.4480	330.5320	330.4480	475
22/09/2023	IGOV On 01-February-24			Index Future	337.9170	337.8640	337.9170	337.8640	0
22/09/2023	IGOV On 02-May-24			Index Future	345.5250	345.4150	345.5250	345.4150	0
22/09/2023	IGOV On 01-August-24			Index Future	353.1750	353.0800	353.1750	353.0800	0
22/09/2023	IGOV On 07-November-24			Index Future	361.4590	361.3850	361.4590	361.3850	0
22/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
22/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/09/2023	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
22/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
22/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3540	8.3500	91.6460	91.6500	0
22/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3740	8.3700	91.6260	91.6300	0
22/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4730	8.4700	91.5270	91.5300	0
22/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4620	8.4600	91.5380	91.5400	0
22/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4600	8.4600	91.5400	91.5400	0
22/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4580	8.4600	91.5420	91.5400	0
22/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3140	8.3200	91.6860	91.6800	0
22/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1400	8.1400	91.8600	91.8600	0
22/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0380	8.0400	91.9620	91.9600	0
22/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9930	7.9900	92.0070	92.0100	0
22/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9480	7.9400	92.0520	92.0600	0
22/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9910	7.9800	92.0090	92.0200	0
22/09/2023	R035 On 02-November-23			Bond Future	12.3088	12.2281	80.9621	81.3762	166,617
22/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	2.3300	5.2400	0.0023	0.0052	400
22/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	9346.2300	8935.0300	9.3462	8.9350	0
22/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	29.6100	55.2700	0.0296	0.0553	400
22/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	6453.1900	6064.7400	6.4532	6.0647	0
22/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	104.1100	174.8000	0.1041	0.1748	0
22/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4895.1100	4551.6900	4.8951	4.5517	0
22/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	108.4300	181.0600	0.1084	0.1811	0
22/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4843.9200	4502.4400	4.8439	4.5024	0
22/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	112.8900	187.5000	0.1129	0.1875	0
22/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4792.9100	4453.4100	4.7929	4.4534	0
22/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	298.9300	441.5800	0.2989	0.4416	6,500
22/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3500.6100	3229.1500	3.5006	3.2292	0
22/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	339.2400	493.7100	0.3392	0.4937	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3325.0200	3065.3800	3.3250	3.0654	0
22/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1222.8200	1520.5900	1.2228	1.5206	731
22/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1575.8700	1459.5300	1.5759	1.4595	0
22/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3200.5800	3594.0900	3.2006	3.5941	0
22/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	500.6600	480.0600	0.5007	0.4801	400
22/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	6280.0700	6696.7900	6.2801	6.6968	0
22/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	96.4100	99.0200	0.0964	0.0990	731
22/09/2023	R035 On 01-February-24			Bond Future	12.4435	12.3577	82.7509	83.1826	0
22/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	144.2000	190.1000	0.1442	0.1901	400
22/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10079.0900	9693.3800	10.0791	9.6934	0
22/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	377.5400	470.3100	0.3775	0.4703	400
22/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7422.1300	7083.2900	7.4221	7.0833	0
22/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1958.3300	2201.0900	1.9583	2.2011	0
22/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3294.5700	3105.7200	3.2946	3.1057	0
22/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1981.8200	2225.8100	1.9818	2.2258	0
22/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3266.7700	3079.1500	3.2668	3.0792	0
22/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2005.4400	2250.8700	2.0054	2.2509	0
22/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3239.1600	3052.9800	3.2392	3.0530	0
22/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5909.3200	6277.9000	5.9093	6.2779	0
22/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1041.1200	978.0900	1.0411	0.9781	400
22/09/2023	R035 On 02-May-24			Bond Future	12.5725	12.4859	80.0820	80.5094	0
22/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	784.2600	918.0200	0.7843	0.9180	0
22/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8014.6700	7720.9700	8.0147	7.7210	0
22/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	793.7100	928.5300	0.7937	0.9285	0
22/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7968.5500	7675.9100	7.9686	7.6759	0
22/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	803.2500	938.9500	0.8033	0.9390	0
22/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7922.5800	7630.8200	7.9226	7.6308	0
22/09/2023	R035 On 01-August-24			Bond Future	12.7139	12.6227	81.8351	82.2760	0
22/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1820.8500	2077.4100	1.8209	2.0774	0
22/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6452.7900	6268.4100	6.4528	6.2684	0
22/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1837.6200	2095.3400	1.8376	2.0953	0
22/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6417.4000	6234.1800	6.4174	6.2342	0
22/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1854.4800	2113.3700	1.8545	2.1134	0
22/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6382.1400	6200.0900	6.3821	6.2001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R035 On 07-November-24			Bond Future	12.8897	12.7929	79.2147	79.6713	0
22/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2492.3800	2832.6600	2.4924	2.8327	0
22/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5981.2200	5864.9000	5.9812	5.8649	0
22/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2511.0700	2852.4200	2.5111	2.8524	0
22/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5949.9500	5834.7000	5.9500	5.8347	0
22/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2529.8400	2872.2600	2.5298	2.8723	0
22/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5918.8000	5804.6200	5.9188	5.8046	0
22/09/2023	R053 On 02-November-23			Bond Future	12.7836	12.7183	92.3515	92.8108	5,189
22/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2091.8500	2487.6500	2.0919	2.4877	0
22/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1907.6600	1844.1900	1.9077	1.8442	0
22/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2129.7000	2527.7500	2.1297	2.5278	0
22/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1875.8800	1814.6600	1.8759	1.8147	0
22/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	2167.7700	2568.0300	2.1678	2.5680	0
22/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1844.4100	1785.4000	1.8444	1.7854	0
22/09/2023	R053 On 01-February-24			Bond Future	12.9061	12.8368	94.3920	94.8710	0
22/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3791.3300	4143.0000	3.7913	4.1430	0
22/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3696.1300	3568.8200	3.6961	3.5688	0
22/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3828.6700	4181.6700	3.8287	4.1817	0
22/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3664.9500	3538.9700	3.6650	3.5390	0
22/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3866.1700	4220.4800	3.8662	4.2205	0
22/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3634.0200	3509.3500	3.6340	3.5094	0
22/09/2023	R053 On 02-May-24			Bond Future	13.0321	12.9621	90.6300	91.1039	0
22/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4669.9100	5153.4700	4.6699	5.1535	0
22/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4751.2600	4760.9400	4.7513	4.7609	0
22/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4706.3200	5190.8400	4.7063	5.1908	0
22/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4720.1500	4730.7900	4.7202	4.7308	0
22/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4742.8300	5228.5900	4.7428	5.2286	0
22/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4689.2400	4701.1200	4.6892	4.7011	0
22/09/2023	R053 On 01-August-24			Bond Future	13.1679	13.0943	92.6130	93.1020	0
22/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	5393.9500	5773.3800	5.3940	5.7734	0
22/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5645.1300	5535.5100	5.6451	5.5355	0
22/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	5429.5700	5809.5600	5.4296	5.8096	0
22/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5614.2900	5505.2300	5.6143	5.5052	0
22/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	5464.9300	5845.8100	5.4649	5.8458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5583.2900	5475.1200	5.5833	5.4751	0
22/09/2023	R053 On 07-November-24			Bond Future	13.3288	13.2509	88.8848	89.3914	0
22/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4260.3900	4615.5800	4.2604	4.6156	0
22/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7877.8300	7726.4000	7.8778	7.7264	0
22/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4290.0900	4646.3300	4.2901	4.6463	0
22/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7837.8800	7687.5000	7.8379	7.6875	0
22/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	4319.8900	4677.1600	4.3199	4.6772	0
22/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7798.1200	7648.7700	7.7981	7.6488	0
22/09/2023	R186 On 02-November-23			Bond Future	9.2735	9.1837	107.2242	107.4683	125,998
22/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	356.2900	520.7000	0.3563	0.5207	1,715
22/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	692.1000	612.4600	0.6921	0.6125	0
22/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	702.6100	901.9500	0.7026	0.9020	0
22/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	414.2300	369.5200	0.4142	0.3695	0
22/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	720.0800	920.5900	0.7201	0.9206	0
22/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	404.6700	361.1300	0.4047	0.3611	0
22/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	737.7500	939.5100	0.7378	0.9395	0
22/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	395.3200	353.0300	0.3953	0.3530	0
22/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3080.6000	3321.9600	3.0806	3.3220	0
22/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	28.1800	25.4900	0.0282	0.0255	1,715
22/09/2023	R186 On 01-February-24			Bond Future	9.3026	9.1995	104.2835	104.5437	0
22/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1224.1000	1438.2400	1.2241	1.4382	0
22/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	728.4900	682.4300	0.7285	0.6824	0
22/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1239.8200	1454.8000	1.2398	1.4548	0
22/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	719.1800	673.9600	0.7192	0.6740	0
22/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1255.8800	1471.6800	1.2559	1.4717	0
22/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	710.2200	665.8200	0.7102	0.6658	0
22/09/2023	R186 On 02-May-24			Bond Future	9.3289	9.2222	106.6069	106.8550	0
22/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	131.5500	169.9500	0.1316	0.1700	0
22/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3299.9400	3090.2400	3.2999	3.0902	0
22/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	133.9500	172.7000	0.1340	0.1727	0
22/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3278.2200	3068.8700	3.2782	3.0689	0
22/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	136.2200	176.4000	0.1362	0.1764	0
22/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3256.3700	3048.4500	3.2564	3.0485	0
22/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1735.6700	1966.6700	1.7357	1.9667	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
22/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	810.1300	793.0300	0.8101	0.7930	0
22/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2901.2400	3148.4900	2.9012	3.1485	0
22/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	453.1000	452.2500	0.4531	0.4523	2,030
22/09/2023	R186 On 01-August-24			Bond Future	9.3802	9.2582	103.6321	103.8910	0
22/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	538.3700	709.1300	0.5384	0.7091	0
22/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2035.7700	1947.5900	2.0358	1.9476	0
22/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	545.7600	717.9000	0.5458	0.7179	0
22/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2021.5800	1934.7800	2.0216	1.9348	0
22/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	553.5600	727.0900	0.5536	0.7271	0
22/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2007.8000	1922.3900	2.0078	1.9224	0
22/09/2023	R186 On 07-November-24			Bond Future	9.4727	9.3294	106.0318	106.3038	0
22/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	952.6500	1170.4800	0.9527	1.1705	0
22/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1604.8700	1550.6900	1.6049	1.5507	0
22/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	962.7500	1180.8800	0.9628	1.1809	0
22/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1595.8600	1541.9800	1.5959	1.5420	0
22/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	972.4600	1191.3200	0.9725	1.1913	0
22/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1586.4700	1533.3200	1.5865	1.5333	0
22/09/2023	R197 On 02-November-23			Bond Future	341.6895	341.7385	341.6895	341.7385	0
22/09/2023	R202 On 02-November-23			Bond Future	254.1049	255.6024	254.1049	255.6024	4,618
22/09/2023	R202 On 01-February-24			Bond Future	254.8097	256.3667	254.8097	256.3667	460
22/09/2023	R202 On 02-May-24			Bond Future	260.5470	262.0961	260.5470	262.0961	0
22/09/2023	R202 On 01-August-24			Bond Future	261.2173	262.8143	261.2173	262.8143	0
22/09/2023	R202 On 07-November-24			Bond Future	267.3386	268.9906	267.3386	268.9906	0
22/09/2023	R209 On 02-November-23			Bond Future	12.3912	12.3055	62.2387	62.6224	25,368
22/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	45.7100	77.2400	0.0457	0.0772	0
22/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5042.4200	4690.2200	5.0424	4.6902	0
22/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	47.8800	80.5000	0.0479	0.0805	0
22/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4994.9200	4643.8100	4.9949	4.6438	0
22/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	50.1300	83.8700	0.0501	0.0839	0
22/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4947.5500	4597.5600	4.9476	4.5976	0
22/09/2023	R209 On 01-February-24			Bond Future	12.5074	12.4170	63.6139	64.0125	1,690
22/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1422.4500	1685.9400	1.4225	1.6859	0
22/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3157.1600	3022.0500	3.1572	3.0221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1440.9900	1706.2800	1.4410	1.7063	0
22/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3130.0600	2996.7500	3.1301	2.9968	0
22/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1459.8100	1726.5800	1.4598	1.7266	0
22/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3103.3000	2971.4700	3.1033	2.9715	0
22/09/2023	R209 On 02-May-24			Bond Future	12.6270	12.5357	61.8780	62.2749	0
22/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	620.8700	738.0700	0.6209	0.7381	0
22/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7399.0700	7119.4300	7.3991	7.1194	0
22/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	628.5800	746.7600	0.6286	0.7468	0
22/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7356.8200	7078.1600	7.3568	7.0782	0
22/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	636.2500	755.3800	0.6363	0.7554	0
22/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7314.5900	7036.8800	7.3146	7.0369	0
22/09/2023	R209 On 01-August-24			Bond Future	12.7574	12.6618	63.2324	63.6412	0
22/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1509.2400	1774.0300	1.5092	1.7740	0
22/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5871.9700	5727.9500	5.8720	5.7280	0
22/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1523.7900	1789.5400	1.5238	1.7895	0
22/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5839.7500	5696.6900	5.8398	5.6967	0
22/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1538.2100	1805.1400	1.5382	1.8051	0
22/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5807.4400	5665.5600	5.8074	5.6656	0
22/09/2023	R209 On 07-November-24			Bond Future	12.9132	12.8125	61.5402	61.9628	0
22/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2276.2700	2572.5300	2.2763	2.5725	0
22/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5312.6700	5186.4000	5.3127	5.1864	0
22/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2293.3200	2590.2700	2.2933	2.5903	0
22/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5285.0900	5159.5100	5.2851	5.1595	0
22/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2310.1800	2608.0800	2.3102	2.6081	0
22/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5257.3700	5132.7400	5.2574	5.1327	0
22/09/2023	R210 On 02-November-23			Bond Future	227.1562	227.1800	227.1562	227.1800	206
22/09/2023	R210 On 01-February-24			Bond Future	232.2309	232.2784	232.2309	232.2784	300
22/09/2023	R210 On 02-May-24			Bond Future	234.2065	234.2172	234.2065	234.2172	0
22/09/2023	R210 On 01-August-24			Bond Future	239.3904	239.4132	239.3904	239.4132	0
22/09/2023	R210 On 07-November-24			Bond Future	241.6623	241.7024	241.6623	241.7024	0
22/09/2023	R213 On 02-November-23			Bond Future	11.2398	11.1483	80.5273	80.9151	28,960
22/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	449.5700	686.8700	0.4496	0.6869	731
22/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1729.2600	1578.8100	1.7293	1.5788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	755.4800	1036.0600	0.7555	1.0361	0
22/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1306.2600	1199.0900	1.3063	1.1991	0
22/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	776.0500	1058.8400	0.7761	1.0588	0
22/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1284.2100	1179.2500	1.2842	1.1793	0
22/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	796.9200	1081.9800	0.7969	1.0820	0
22/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1262.4900	1159.8000	1.2625	1.1598	0
22/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1569.4000	1904.4900	1.5694	1.9045	731
22/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	728.8600	676.2000	0.7289	0.6762	0
22/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5939.6000	6323.3000	5.9396	6.3233	0
22/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	61.3300	57.2800	0.0613	0.0573	731
22/09/2023	R213 On 01-February-24			Bond Future	11.3523	11.2543	82.3067	82.7113	0
22/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2862.3600	3167.0400	2.8624	3.1670	0
22/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1447.2700	1347.3300	1.4473	1.3473	0
22/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2888.2300	3193.9200	2.8882	3.1939	0
22/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1432.9100	1333.9800	1.4329	1.3340	0
22/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2914.1900	3220.8900	2.9142	3.2209	0
22/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1418.6700	1320.7500	1.4187	1.3208	0
22/09/2023	R213 On 02-May-24			Bond Future	11.4593	11.3599	80.5812	80.9812	0
22/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	784.3300	926.9000	0.7843	0.9269	0
22/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5697.1100	5439.7300	5.6971	5.4397	0
22/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	793.8800	937.5300	0.7939	0.9375	0
22/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5663.4300	5407.1300	5.6634	5.4071	0
22/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	803.5200	948.2400	0.8035	0.9482	0
22/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5629.8600	5374.6300	5.6299	5.3746	0
22/09/2023	R213 On 01-August-24			Bond Future	11.5805	11.4750	82.3457	82.7586	0
22/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1636.0900	1889.9100	1.6361	1.8899	0
22/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4510.0100	4350.9700	4.5100	4.3510	0
22/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1650.9400	1906.4300	1.6509	1.9064	0
22/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4484.0900	4326.7200	4.4841	4.3267	0
22/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1665.5700	1922.7300	1.6656	1.9227	0
22/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4457.9800	4302.2800	4.4580	4.3023	0
22/09/2023	R213 On 07-November-24			Bond Future	11.7405	11.6275	80.6924	81.1203	0
22/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2207.3600	2543.7800	2.2074	2.5438	0
22/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4242.1700	4150.7200	4.2422	4.1507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2223.5000	2561.5600	2.2235	2.5616	0
22/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4219.3500	4129.5400	4.2194	4.1295	0
22/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2240.0500	2579.7500	2.2401	2.5798	0
22/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4196.9700	4108.8000	4.1970	4.1088	0
22/09/2023	R214 On 02-November-23			Bond Future	12.7593	12.6941	57.9049	58.1973	21,496
22/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	14.8900	26.5700	0.0149	0.0266	0
22/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6368.5800	6087.8400	6.3686	6.0878	0
22/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	15.6300	27.7500	0.0156	0.0278	0
22/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6316.6700	6036.3700	6.3167	6.0364	0
22/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	16.3900	28.9700	0.0164	0.0290	0
22/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6264.8400	5985.0000	6.2648	5.9850	0
22/09/2023	R214 On 01-February-24			Bond Future	12.8833	12.8143	59.1843	59.4892	0
22/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	901.1700	1039.3900	0.9012	1.0394	0
22/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4323.7200	4157.0600	4.3237	4.1571	0
22/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	915.0000	1054.2700	0.9150	1.0543	0
22/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4289.3700	4123.7600	4.2894	4.1238	0
22/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	928.8400	1069.2800	0.9288	1.0693	0
22/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4255.0800	4090.6400	4.2551	4.0906	0
22/09/2023	R214 On 02-May-24			Bond Future	13.0014	12.9321	57.1979	57.4997	0
22/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	573.7400	672.2100	0.5737	0.6722	0
22/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7932.2400	7728.9000	7.9322	7.7289	0
22/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	581.1100	680.2800	0.5811	0.6803	0
22/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7887.1700	7684.5300	7.8872	7.6845	0
22/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	588.5500	688.5300	0.5886	0.6885	0
22/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7842.2300	7640.4000	7.8422	7.6404	0
22/09/2023	R214 On 01-August-24			Bond Future	13.1287	13.0561	58.4500	58.7614	0
22/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1580.0100	1749.0900	1.5800	1.7491	0
22/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5967.8600	5825.5000	5.9679	5.8255	0
22/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1594.8600	1764.7600	1.5949	1.7648	0
22/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5934.7100	5793.1700	5.9347	5.7932	0
22/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1609.7900	1780.3100	1.6098	1.7803	0
22/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5901.7000	5760.7800	5.9017	5.7608	0
22/09/2023	R214 On 07-November-24			Bond Future	13.2835	13.2069	56.4963	56.8188	0
22/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2359.7400	2611.4400	2.3597	2.6114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5345.5700	5274.7600	5.3456	5.2748	0
22/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2377.0100	2630.1700	2.3770	2.6302	0
22/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5317.3700	5248.0200	5.3174	5.2480	0
22/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2394.3400	2648.9600	2.3943	2.6490	0
22/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5289.2700	5221.3800	5.2893	5.2214	0
22/09/2023	R248 On 02-November-23			Bond Future	12.8464	12.7811	71.2696	71.6238	232,371
22/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	13.9400	25.6200	0.0139	0.0256	0
22/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8220.7700	7878.2400	8.2208	7.8782	0
22/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	14.6500	26.7900	0.0147	0.0268	0
22/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8155.7900	7813.7200	8.1558	7.8137	0
22/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	15.4000	28.0200	0.0154	0.0280	0
22/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8090.9400	7749.3500	8.0909	7.7494	0
22/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	64.0800	101.2000	0.0641	0.1012	207
22/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6153.0400	5835.9500	6.1530	5.8360	0
22/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	721.9000	896.8600	0.7219	0.8969	207
22/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2638.5100	2459.2600	2.6385	2.4593	0
22/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4245.9700	4582.6100	4.2460	4.5826	0
22/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	379.8500	362.2800	0.3799	0.3623	207
22/09/2023	R248 On 01-February-24			Bond Future	12.9756	12.9062	72.8443	73.2137	0
22/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	317.8500	398.4400	0.3179	0.3984	1,000
22/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9013.2100	8724.4200	9.0132	8.7244	0
22/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	948.6600	1153.6200	0.9487	1.1536	0
22/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5647.9000	5483.4800	5.6479	5.4835	0
22/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	963.9800	1170.6200	0.9640	1.1706	0
22/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5603.6500	5440.9100	5.6037	5.4409	0
22/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	979.4500	1187.7700	0.9795	1.1878	0
22/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5559.6300	5398.5700	5.5596	5.3986	0
22/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1213.0400	1446.9300	1.2130	1.4469	1,000
22/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4969.2100	4833.7200	4.9692	4.8337	0
22/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4011.8600	4389.9100	4.0119	4.3899	0
22/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1975.6400	1984.3100	1.9756	1.9843	1,000
22/09/2023	R248 On 02-May-24			Bond Future	13.0987	13.0289	70.0181	70.3836	0
22/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	633.1900	751.4300	0.6332	0.7514	0
22/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10235.4400	9988.1800	10.2354	9.9882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	641.4600	760.7000	0.6415	0.7607	0
22/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10178.0500	9931.7900	10.1781	9.9318	0
22/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	649.9400	770.1900	0.6499	0.7702	0
22/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10120.9700	9875.7200	10.1210	9.8757	0
22/09/2023	R248 On 01-August-24			Bond Future	13.2316	13.1583	71.5507	71.9279	13,000
22/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2004.4200	2272.1100	2.0044	2.2721	0
22/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7092.4600	6982.9900	7.0925	6.9830	0
22/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2022.9600	2291.7700	2.0230	2.2918	0
22/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7052.8200	6944.4700	7.0528	6.9445	0
22/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2041.6000	2311.5200	2.0416	2.3115	0
22/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7013.3600	6906.1200	7.0134	6.9061	0
22/09/2023	R248 On 07-November-24			Bond Future	13.3929	13.3153	68.7551	69.1457	0
22/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3093.5100	3358.1900	3.0935	3.3582	0
22/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6295.8300	6169.9100	6.2958	6.1699	0
22/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3115.9100	3381.4200	3.1159	3.3814	0
22/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6263.8000	6138.7100	6.2638	6.1387	0
22/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3138.3900	3404.7300	3.1384	3.4047	0
22/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6231.9300	6107.6700	6.2319	6.1077	0
22/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0