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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
14/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	2025 On 02-November-23			Bond Future	172.7610	172.7946	172.7610	172.7946	5,228
14/09/2023	2025 On 01-February-24			Bond Future	174.8490	174.8834	174.8490	174.8834	2,884
14/09/2023	2025 On 02-May-24			Bond Future	178.7642	178.7989	178.7642	178.7989	0
14/09/2023	2025 On 01-August-24			Bond Future	180.9177	180.9526	180.9177	180.9526	0
14/09/2023	2025 On 07-November-24			Bond Future	185.1595	185.1945	185.1595	185.1945	0
14/09/2023	2029 On 02-November-23			Bond Future	124.6952	124.7669	124.6952	124.7669	2,068
14/09/2023	2029 On 01-February-24			Bond Future	127.4984	127.5718	127.4984	127.5718	728
14/09/2023	2029 On 02-May-24			Bond Future	128.9855	129.0602	128.9855	129.0602	0
14/09/2023	2029 On 01-August-24			Bond Future	131.8674	131.9434	131.8674	131.9434	0
14/09/2023	2029 On 07-November-24			Bond Future	133.5575	133.6346	133.5575	133.6346	0
14/09/2023	2030 On 02-November-23			Bond Future	10.4723	10.4424	91.0167	91.1419	88,717

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	50.0500	59.6800	0.0501	0.0597	800
14/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3919.5300	3803.9600	3.9195	3.8040	0
14/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	214.0200	242.0800	0.2140	0.2421	500
14/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2687.5900	2590.4500	2.6876	2.5905	0
14/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	398.4100	440.7600	0.3984	0.4408	800
14/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2098.3000	2015.4500	2.0983	2.0155	0
14/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	935.3700	1004.7500	0.9354	1.0048	500
14/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1279.9600	1224.1400	1.2800	1.2241	0
14/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1480.6300	1566.9200	1.4806	1.5669	500
14/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	866.7400	827.8300	0.8667	0.8278	0
14/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1983.8900	2080.8200	1.9839	2.0808	0
14/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	628.8800	600.6100	0.6289	0.6006	0
14/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2013.4300	2110.8800	2.0134	2.1109	0
14/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	617.4800	589.7300	0.6175	0.5897	0
14/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2043.2500	2141.2200	2.0433	2.1412	0
14/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	606.3800	579.1500	0.6064	0.5792	0
14/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2998.6600	3108.9000	2.9987	3.1089	500
14/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	345.2700	330.3100	0.3453	0.3303	0
14/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4077.1800	4194.8600	4.0772	4.1949	0
14/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	188.9800	181.4600	0.1890	0.1815	500
14/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4581.3700	4701.1900	4.5814	4.7012	0
14/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	142.8100	137.4300	0.1428	0.1374	800
14/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7157.8100	7282.2200	7.1578	7.2822	0
14/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33.8200	33.0300	0.0338	0.0330	500
14/09/2023	2030 On 01-February-24			Bond Future	10.5472	10.5156	89.0348	89.1628	0
14/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	578.8700	612.0300	0.5789	0.6120	400
14/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4644.6800	4549.7500	4.6447	4.5498	0
14/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	908.1300	953.4900	0.9081	0.9535	500
14/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3617.4300	3534.7000	3.6174	3.5347	0
14/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	957.1200	1004.1000	0.9571	1.0041	1,360
14/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3498.6000	3417.4900	3.4986	3.4175	0
14/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1047.4200	1097.2900	1.0474	1.0973	500
14/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3296.1300	3217.9100	3.2961	3.2179	0
14/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1148.0000	1200.8600	1.1480	1.2009	400

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14/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3105.1100	3029.8800	3.1051	3.0299	0
14/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1286.1900	1342.9300	1.2862	1.3429	200
14/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2870.0900	2798.7400	2.8701	2.7987	0
14/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1689.7300	1756.4000	1.6897	1.7564	500
14/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2328.5200	2267.1000	2.3285	2.2671	0
14/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3091.0500	3181.4600	3.0911	3.1815	0
14/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1282.3500	1244.6700	1.2824	1.2447	700
14/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3953.2600	4053.1000	3.9533	4.0531	0
14/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	932.8500	904.6000	0.9329	0.9046	1,360
14/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4069.8200	4170.7400	4.0698	4.1707	0
14/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	894.6000	867.4300	0.8946	0.8674	0
14/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4099.1300	4200.3100	4.0991	4.2003	0
14/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	885.2700	858.3600	0.8853	0.8584	0
14/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4128.5100	4229.9500	4.1285	4.2300	0
14/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	876.0200	849.3700	0.8760	0.8494	0
14/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5290.0700	5400.0200	5.2901	5.4000	0
14/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	585.8900	567.7500	0.5859	0.5678	200
14/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5607.4800	5719.2400	5.6075	5.7192	0
14/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	526.4300	510.1000	0.5264	0.5101	500
14/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5639.4900	5751.4200	5.6395	5.7514	0
14/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	520.8700	504.7100	0.5209	0.5047	500
14/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6416.0100	6531.6200	6.4160	6.5316	0
14/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	402.0100	389.5300	0.4020	0.3895	400
14/09/2023	2030 On 02-May-24			Bond Future	10.6352	10.6019	91.0067	91.1374	0
14/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	963.9400	1004.2500	0.9639	1.0043	1,000
14/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4886.4600	4796.0700	4.8865	4.7961	0
14/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1135.8200	1180.9300	1.1358	1.1809	0
14/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4441.2200	4355.6300	4.4412	4.3556	0
14/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1147.9800	1193.4200	1.1480	1.1934	0
14/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4412.4200	4327.1600	4.4124	4.3272	0
14/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1160.2200	1205.9900	1.1602	1.2060	0
14/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4383.7200	4298.7900	4.3837	4.2988	0
14/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1627.4200	1684.3600	1.6274	1.6844	1,000
14/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3512.5600	3438.8000	3.5126	3.4388	0

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14/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2482.3000	2554.9400	2.4823	2.5549	500
14/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2541.9200	2483.8600	2.5419	2.4839	0
14/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2919.5900	2998.6100	2.9196	2.9986	1,080
14/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2199.7700	2148.0900	2.1998	2.1481	0
14/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3638.6000	3726.4000	3.6386	3.7264	500
14/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1765.5200	1722.6200	1.7655	1.7226	0
14/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5888.4800	5994.6400	5.8885	5.9946	0
14/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	957.8600	933.3200	0.9579	0.9333	1,000
14/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7203.6200	7316.5000	7.2036	7.3165	0
14/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	687.7600	669.9400	0.6878	0.6699	1,080
14/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9518.4000	9640.1600	9.5184	9.6402	0
14/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	317.6800	308.7400	0.3177	0.3087	500
14/09/2023	2030 On 01-August-24			Bond Future	10.7339	10.6986	89.0130	89.1464	0
14/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2114.5200	2177.2900	2.1145	2.1773	0
14/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3502.2500	3431.6700	3.5023	3.4317	0
14/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2132.1400	2195.2200	2.1321	2.1952	0
14/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3481.3800	3411.1100	3.4814	3.4111	0
14/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2149.5100	2212.9000	2.1495	2.2129	0
14/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3460.2700	3390.3100	3.4603	3.3903	0
14/09/2023	2030 On 07-November-24			Bond Future	10.8582	10.8207	91.0736	91.2097	0
14/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2857.0400	2928.4500	2.8570	2.9285	0
14/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3287.3300	3222.6700	3.2873	3.2227	0
14/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2876.2400	2947.9200	2.8762	2.9479	0
14/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3270.0200	3205.6300	3.2700	3.2056	0
14/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2895.8900	2967.8300	2.8959	2.9678	0
14/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3253.1900	3189.0600	3.2532	3.1891	0
14/09/2023	2032 On 02-November-23			Bond Future	11.3870	11.3626	84.1603	84.2753	171,141
14/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	30.9800	36.7500	0.0310	0.0368	7,750
14/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5116.3200	5007.0300	5.1163	5.0070	0
14/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	108.8100	123.8600	0.1088	0.1239	500
14/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4031.9900	3931.9800	4.0320	3.9320	0
14/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	114.0400	129.6200	0.1140	0.1296	500
14/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3987.1400	3887.6600	3.9871	3.8877	0
14/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	192.5400	215.2200	0.1925	0.2152	500

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14/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3467.6400	3375.2600	3.4676	3.3753	0
14/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	327.5300	360.0300	0.3275	0.3600	10,000
14/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2911.7000	2829.1400	2.9117	2.8291	0
14/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	530.7800	574.8300	0.5308	0.5748	0
14/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2382.6400	2311.6300	2.3826	2.3116	500
14/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	682.9600	734.0800	0.6830	0.7341	500
14/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2099.3500	2035.4100	2.0994	2.0354	0
14/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	943.1100	1004.1900	0.9431	1.0042	0
14/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1735.6200	1681.6400	1.7356	1.6816	0
14/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	965.0600	1026.8900	0.9651	1.0269	0
14/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1709.8300	1656.6000	1.7098	1.6566	0
14/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	987.2900	1049.8600	0.9873	1.0499	0
14/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1684.3500	1631.8600	1.6844	1.6319	0
14/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1078.7700	1144.2500	1.0788	1.1443	0
14/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1585.3600	1535.7800	1.5854	1.5358	500
14/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1654.0300	1733.9900	1.6540	1.7340	0
14/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1123.1000	1088.0000	1.1231	1.0880	500
14/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1951.0500	2036.6000	1.9511	2.0366	0
14/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	954.0900	924.5800	0.9541	0.9246	15,500
14/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2533.2300	2627.2100	2.5332	2.6272	0
14/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	706.0600	684.9800	0.7061	0.6850	500
14/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2948.9700	3047.4700	2.9490	3.0475	0
14/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	574.4500	557.8900	0.5745	0.5579	0
14/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4292.6900	4400.3300	4.2927	4.4003	0
14/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	304.9100	297.4900	0.3049	0.2975	500
14/09/2023	2032 On 01-February-24			Bond Future	11.4903	11.4648	86.0318	86.1495	0
14/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	348.3700	367.6100	0.3484	0.3676	1,200
14/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7554.3500	7455.8700	7.5544	7.4559	0
14/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	799.2100	834.7400	0.7992	0.8347	500
14/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5088.6800	5006.4900	5.0887	5.0065	0
14/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1017.2600	1058.9900	1.0173	1.0590	1,200
14/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4475.0600	4399.0700	4.4751	4.3991	0
14/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1045.3700	1087.8500	1.0454	1.0879	200
14/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4406.0100	4330.7700	4.4060	4.3308	0

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14/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1552.5100	1606.9100	1.5525	1.6069	500
14/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3425.0300	3361.7100	3.4250	3.3617	0
14/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3101.6200	3180.1300	3.1016	3.1801	0
14/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1915.3000	1876.0900	1.9153	1.8761	200
14/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3326.7900	3407.8300	3.3268	3.4078	0
14/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1779.5400	1742.8600	1.7795	1.7429	0
14/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3355.3700	3436.7100	3.3554	3.4367	0
14/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1763.1500	1726.7700	1.7632	1.7268	0
14/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3384.0500	3465.7000	3.3841	3.4657	0
14/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1746.8900	1710.8200	1.7469	1.7108	0
14/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5434.2000	5532.0100	5.4342	5.5320	0
14/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	944.4700	924.5600	0.9445	0.9246	200
14/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5843.1100	5943.1400	5.8431	5.9431	0
14/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	841.1700	823.4800	0.8412	0.8235	1,200
14/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6223.6600	6325.5300	6.2237	6.3255	0
14/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	756.0600	740.2100	0.7561	0.7402	500
14/09/2023	2032 On 02-May-24			Bond Future	11.6026	11.5760	83.7756	83.8957	0
14/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	928.6300	961.4100	0.9286	0.9614	1,000
14/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6774.7600	6687.3900	6.7748	6.6874	0
14/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1118.3400	1155.7900	1.1183	1.1558	0
14/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6085.3200	6002.6200	6.0853	6.0026	0
14/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1130.8300	1168.5600	1.1308	1.1686	0
14/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6049.2900	5966.8700	6.0493	5.9669	0
14/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1143.6300	1181.6500	1.1436	1.1817	0
14/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6013.6200	5931.4900	6.0136	5.9315	0
14/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1182.4000	1221.2900	1.1824	1.2213	500
14/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5907.1600	5825.9000	5.9072	5.8259	0
14/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1262.3100	1302.9400	1.2623	1.3029	1,550
14/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5697.5500	5618.0300	5.6976	5.6180	0
14/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1570.3100	1617.2000	1.5703	1.6172	1,000
14/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5001.9100	4928.6500	5.0019	4.9287	0
14/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1964.4900	2018.4000	1.9645	2.0184	500
14/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4313.9000	4247.6600	4.3139	4.2477	0
14/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2489.7000	2551.5700	2.4897	2.5516	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
14/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3636.8500	3578.5700	3.6369	3.5786	0
14/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6833.2100	6931.0100	6.8332	6.9310	0
14/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1252.7700	1230.4200	1.2528	1.2304	1,000
14/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7750.1000	7851.8600	7.7501	7.8519	0
14/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1030.3700	1011.9800	1.0304	1.0120	500
14/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8315.9900	8419.8300	8.3160	8.4198	0
14/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	915.3200	899.0100	0.9153	0.8990	1,550
14/09/2023	2032 On 01-August-24			Bond Future	11.7231	11.6952	85.6270	85.7496	0
14/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2121.7400	2174.9100	2.1217	2.1749	0
14/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4779.0900	4709.7200	4.7791	4.7097	0
14/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2139.2700	2192.7200	2.1393	2.1927	0
14/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4750.9100	4681.8200	4.7509	4.6818	0
14/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2157.2100	2210.9300	2.1572	2.2109	0
14/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4723.1700	4654.3500	4.7232	4.6544	0
14/09/2023	2032 On 07-November-24			Bond Future	11.8775	11.8482	83.4435	83.5685	0
14/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2854.7000	2915.0400	2.8547	2.9150	0
14/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4615.3600	4550.6900	4.6154	4.5507	0
14/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2874.8600	2935.4500	2.8749	2.9355	0
14/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4591.7300	4527.3100	4.5917	4.5273	0
14/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2894.7400	2955.5600	2.8947	2.9556	0
14/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4567.8600	4503.6700	4.5679	4.5037	0
14/09/2023	2033 On 02-November-23			Bond Future	117.2545	117.1616	117.2545	117.1616	2,258
14/09/2023	2033 On 01-February-24			Bond Future	119.8904	119.7955	119.8904	119.7955	5,737
14/09/2023	2033 On 02-May-24			Bond Future	121.1118	121.0145	121.1118	121.0145	0
14/09/2023	2033 On 01-August-24			Bond Future	123.8179	123.7180	123.8179	123.7180	0
14/09/2023	2033 On 07-November-24			Bond Future	125.2206	125.1178	125.2206	125.1178	0
14/09/2023	2037 On 02-November-23			Bond Future	12.4453	12.4262	76.9705	77.0693	68,979
14/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	191.4100	209.7400	0.1914	0.2097	0
14/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5048.2100	4967.6800	5.0482	4.9677	0
14/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	197.7300	216.4900	0.1977	0.2165	0
14/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4997.7600	4917.6600	4.9978	4.9177	0
14/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	204.2600	223.4600	0.2043	0.2235	0
14/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4947.5800	4867.9200	4.9476	4.8679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	709.7200	753.2400	0.7097	0.7532	731
14/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2961.0300	2905.6900	2.9610	2.9057	0
14/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1855.5300	1926.8400	1.8555	1.9268	731
14/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1470.1400	1442.5900	1.4701	1.4426	0
14/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7089.5100	7188.2500	7.0895	7.1883	0
14/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	130.4800	130.3600	0.1305	0.1304	731
14/09/2023	2037 On 01-February-24			Bond Future	12.5665	12.5466	74.4258	74.5269	76,958
14/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1626.2100	1673.2200	1.6262	1.6732	2,500
14/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4110.5200	4056.4100	4.1105	4.0564	0
14/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2114.7500	2169.2200	2.1148	2.1692	0
14/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3437.1200	3390.4700	3.4371	3.3905	0
14/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2138.7200	2193.5200	2.1387	2.1935	0
14/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3408.8900	3362.5700	3.4089	3.3626	0
14/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2163.0200	2218.1500	2.1630	2.2182	0
14/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3381.0400	3335.0500	3.3810	3.3351	0
14/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3846.5400	3919.2000	3.8465	3.9192	0
14/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2030.0300	2001.5700	2.0300	2.0016	2,500
14/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7321.5900	7411.8600	7.3216	7.4119	0
14/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	835.4400	824.5900	0.8354	0.8246	2,500
14/09/2023	2037 On 02-May-24			Bond Future	12.6965	12.6759	76.0739	76.1771	0
14/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1030.1000	1059.3600	1.0301	1.0594	0
14/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7782.4700	7708.5500	7.7825	7.7086	0
14/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1041.2100	1070.7000	1.0412	1.0707	0
14/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7736.8300	7663.1400	7.7368	7.6631	0
14/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1052.6000	1082.3100	1.0526	1.0823	0
14/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7691.5200	7618.0500	7.6915	7.6181	0
14/09/2023	2037 On 01-August-24			Bond Future	12.8366	12.8151	73.4993	73.6046	0
14/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2359.3400	2404.9400	2.3593	2.4049	0
14/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6159.4900	6099.8000	6.1595	6.0998	0
14/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2378.5000	2424.3200	2.3785	2.4243	0
14/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6125.8800	6066.4100	6.1259	6.0664	0
14/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2397.7500	2443.8000	2.3978	2.4438	0
14/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6092.4100	6033.1700	6.0924	6.0332	0
14/09/2023	2037 On 07-November-24			Bond Future	12.9969	12.9745	75.1989	75.3063	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3397.2300	3451.1400	3.3972	3.4511	0
14/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5491.5900	5438.1100	5.4916	5.4381	0
14/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3419.6700	3473.7700	3.4197	3.4738	0
14/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5463.9800	5410.6900	5.4640	5.4107	0
14/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3442.4900	3496.8100	3.4425	3.4968	0
14/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5436.7900	5383.7200	5.4368	5.3837	0
14/09/2023	2038 On 02-November-23			Bond Future	126.3174	126.3223	126.3174	126.3223	4,695
14/09/2023	2038 On 01-February-24			Bond Future	127.1368	127.1420	127.1368	127.1420	0
14/09/2023	2038 On 02-May-24			Bond Future	129.9835	129.9883	129.9835	129.9883	0
14/09/2023	2038 On 01-August-24			Bond Future	130.8166	130.8211	130.8166	130.8211	0
14/09/2023	2038 On 07-November-24			Bond Future	133.8822	133.8863	133.8822	133.8863	0
14/09/2023	2040 On 02-November-23			Bond Future	12.6918	12.6728	77.2461	77.3496	43,169
14/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	69.7100	78.4100	0.0697	0.0784	875
14/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7014.8400	6919.9600	7.0148	6.9200	0
14/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	95.7600	106.8600	0.0958	0.1069	0
14/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6543.8000	6451.3200	6.5438	6.4513	0
14/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	99.4900	110.9100	0.0995	0.1109	0
14/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6485.7200	6393.5600	6.4857	6.3936	0
14/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	103.3600	115.1200	0.1034	0.1151	0
14/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6427.8600	6336.0400	6.4279	6.3360	0
14/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	208.9400	228.6600	0.2089	0.2287	128
14/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5313.8500	5229.9900	5.3139	5.2300	0
14/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	503.1800	538.9600	0.5032	0.5390	875
14/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3831.4500	3763.6500	3.8315	3.7637	0
14/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1492.5800	1558.7700	1.4926	1.5588	128
14/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1994.0700	1956.6800	1.9941	1.9567	0
14/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2626.7200	2710.6100	2.6267	2.7106	0
14/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1138.8000	1119.1100	1.1388	1.1191	875
14/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5249.3800	5349.3900	5.2494	5.3494	0
14/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	365.6300	362.0600	0.3656	0.3621	128
14/09/2023	2040 On 01-February-24			Bond Future	12.8160	12.7962	74.4572	74.5631	94,218
14/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1712.2900	1761.5500	1.7123	1.7616	0
14/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4381.5400	4324.8600	4.3815	4.3249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1734.0100	1783.6300	1.7340	1.7836	0
14/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4346.8300	4290.5100	4.3468	4.2905	0
14/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1755.8900	1805.8600	1.7559	1.8059	0
14/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4312.3400	4256.3700	4.3123	4.2564	0
14/09/2023	2040 On 02-May-24			Bond Future	12.9483	12.9277	76.1060	76.2141	0
14/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1006.3600	1035.3900	1.0064	1.0354	0
14/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8655.4400	8576.3900	8.6554	8.5764	0
14/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1017.4900	1046.7500	1.0175	1.0468	0
14/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8605.3800	8526.5600	8.6054	8.5266	0
14/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1028.8800	1058.3800	1.0289	1.0584	0
14/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8555.6600	8477.0800	8.5557	8.4771	0
14/09/2023	2040 On 01-August-24			Bond Future	13.0905	13.0691	73.2816	73.3919	0
14/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2428.5600	2475.8600	2.4286	2.4759	0
14/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6573.8600	6510.8700	6.5739	6.5109	0
14/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2448.7200	2496.2500	2.4487	2.4963	0
14/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6537.8900	6475.1300	6.5379	6.4751	0
14/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2468.9600	2516.7400	2.4690	2.5167	0
14/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6502.0700	6439.5600	6.5021	6.4396	0
14/09/2023	2040 On 07-November-24			Bond Future	13.2519	13.2297	74.9757	75.0882	0
14/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3594.4900	3651.4300	3.5945	3.6514	0
14/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5722.4300	5666.8200	5.7224	5.6668	0
14/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3618.3800	3675.5400	3.6184	3.6755	0
14/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5693.5100	5638.1200	5.6935	5.6381	0
14/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3642.3400	3699.7200	3.6423	3.6997	0
14/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5664.7200	5609.5500	5.6647	5.6096	0
14/09/2023	2044 On 02-November-23			Bond Future	12.7904	12.7713	73.3026	73.4058	52,923
14/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	58.7900	66.4000	0.0588	0.0664	0
14/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7337.5000	7241.9100	7.3375	7.2419	0
14/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	61.0200	68.8400	0.0610	0.0688	0
14/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7276.1400	7180.7600	7.2761	7.1808	0
14/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	63.3300	71.3900	0.0633	0.0714	0
14/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7214.9500	7119.8100	7.2150	7.1198	0
14/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	278.1100	302.2700	0.2781	0.3023	5,860
14/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4777.6400	4698.6000	4.7776	4.6986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1605.1200	1673.7100	1.6051	1.6737	0
14/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1824.1000	1789.4900	1.8241	1.7895	5,860
14/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2363.1400	2443.8700	2.3631	2.4439	0
14/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1245.5300	1223.0600	1.2455	1.2231	6,375
14/09/2023	2044 On 01-February-24			Bond Future	12.9120	12.8922	70.5512	70.6567	31,894
14/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1429.4400	1473.4200	1.4294	1.4734	0
14/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4986.3500	4924.8100	4.9864	4.9248	0
14/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1448.9500	1493.3000	1.4490	1.4933	0
14/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4948.1500	4886.9800	4.9482	4.8870	0
14/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1468.6100	1513.3200	1.4686	1.5133	0
14/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4910.1800	4849.3700	4.9102	4.8494	0
14/09/2023	2044 On 02-May-24			Bond Future	13.0410	13.0204	72.1134	72.2211	0
14/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	970.0800	998.2600	0.9701	0.9983	0
14/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8929.5100	8850.0000	8.9295	8.8500	0
14/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	981.1500	1009.5600	0.9812	1.0096	0
14/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8878.0600	8798.7800	8.8781	8.7988	0
14/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	992.1500	1020.7900	0.9922	1.0208	0
14/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8826.6200	8747.5700	8.8266	8.7476	0
14/09/2023	2044 On 01-August-24			Bond Future	13.1793	13.1579	69.3260	69.4358	0
14/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2222.1200	2266.6300	2.2221	2.2666	0
14/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7108.0900	7042.7300	7.1081	7.0427	0
14/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2241.1400	2285.8800	2.2411	2.2859	0
14/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7069.6400	7004.5100	7.0696	7.0045	0
14/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2260.2400	2305.2300	2.2602	2.3052	0
14/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7031.3300	6966.4500	7.0313	6.9665	0
14/09/2023	2044 On 07-November-24			Bond Future	13.3357	13.3134	70.9284	71.0405	0
14/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3600.3900	3657.0500	3.6004	3.6571	0
14/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5852.2000	5796.7600	5.8522	5.7968	0
14/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3624.2500	3681.1300	3.6243	3.6811	0
14/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5822.9900	5767.7700	5.8230	5.7678	0
14/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3647.8800	3704.9700	3.6479	3.7050	0
14/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5793.6200	5738.6100	5.7936	5.7386	0
14/09/2023	2046 On 02-November-23			Bond Future	108.6207	108.2897	108.6207	108.2897	16,148
14/09/2023	2046 On 01-February-24			Bond Future	111.0626	110.7242	111.0626	110.7242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	2046 On 02-May-24			Bond Future	111.4000	111.0535	111.4000	111.0535	0
14/09/2023	2046 On 01-August-24			Bond Future	113.8883	113.5340	113.8883	113.5340	0
14/09/2023	2046 On 07-November-24			Bond Future	114.3543	113.9907	114.3543	113.9907	0
14/09/2023	2050 On 02-November-23			Bond Future	109.9201	109.6641	109.9201	109.6641	14,055
14/09/2023	2050 On 01-February-24			Bond Future	110.1405	109.8789	110.1405	109.8789	0
14/09/2023	2050 On 02-May-24			Bond Future	112.6065	112.3387	112.6065	112.3387	0
14/09/2023	2050 On 01-August-24			Bond Future	112.8146	112.5404	112.8146	112.5404	0
14/09/2023	2050 On 07-November-24			Bond Future	115.4580	115.1769	115.4580	115.1769	0
14/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	AL37 On 02-November-23			Index Future	906.4310	907.3190	906.4310	907.3190	0
14/09/2023	AL37 On 01-February-24			Index Future	926.5870	927.4960	926.5870	927.4960	0
14/09/2023	AL37 On 02-May-24			Index Future	947.1220	948.0490	947.1220	948.0490	0
14/09/2023	AL37 On 01-August-24			Index Future	968.0790	969.0240	968.0790	969.0240	0
14/09/2023	AL37 On 07-November-24			Index Future	990.5750	991.5370	990.5750	991.5370	0
14/09/2023	AL7T On 02-November-23			Index Future	1021.0830	1022.5550	1021.0830	1,022.5550	0
14/09/2023	AL7T On 01-February-24			Index Future	1043.7890	1045.2940	1043.7890	1,045.2940	0
14/09/2023	AL7T On 02-May-24			Index Future	1066.9220	1068.4580	1066.9220	1,068.4580	0
14/09/2023	AL7T On 01-August-24			Index Future	1090.5300	1092.0970	1090.5300	1,092.0970	0
14/09/2023	AL7T On 07-November-24			Index Future	1115.8700	1117.4700	1115.8700	1,117.4700	0
14/09/2023	ALBI On 02-November-23			Index Future	892.3020	893.4530	892.3020	893.4530	107
14/09/2023	ALBI On 01-February-24			Index Future	912.1440	913.3210	912.1440	913.3210	0
14/09/2023	ALBI On 02-May-24			Index Future	932.3590	933.5600	932.3590	933.5600	0
14/09/2023	ALBI On 01-August-24			Index Future	952.9890	954.2150	952.9890	954.2150	0
14/09/2023	ALBI On 07-November-24			Index Future	975.1340	976.3840	975.1340	976.3840	0
14/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	ES33 On 02-November-23			Bond Future	12.9332	12.9093	71.2765	71.3795	0
14/09/2023	ES33 On 01-February-24			Bond Future	13.0899	13.0650	72.8788	72.9842	0
14/09/2023	ES33 On 02-May-24			Bond Future	13.2535	13.2275	70.7113	70.8188	0
14/09/2023	ES33 On 01-August-24			Bond Future	13.4259	13.3987	72.2898	72.3995	0
14/09/2023	ES33 On 07-November-24			Bond Future	13.6409	13.6125	70.1779	70.2899	0
14/09/2023	ES42 On 02-November-23			Bond Future	13.4608	13.4318	66.7644	66.9050	0
14/09/2023	ES42 On 01-February-24			Bond Future	13.6060	13.5758	68.2654	68.4092	0
14/09/2023	ES42 On 02-May-24			Bond Future	13.7625	13.7311	65.5311	65.6779	0
14/09/2023	ES42 On 01-August-24			Bond Future	13.9233	13.8906	66.9927	67.1426	0
14/09/2023	ES42 On 07-November-24			Bond Future	14.1190	14.0848	64.2905	64.4436	0
14/09/2023	GOVI On 02-November-23			GOVI	879.6000	880.7260	879.6000	880.7260	819
14/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	62000.0000	50740.0000	6.2000	5.0740	0
14/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	62100.0000	50840.0000	6.2100	5.0840	0
14/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	62200.0000	50940.0000	6.2200	5.0940	0
14/09/2023	GOVI On 01-February-24			GOVI	899.1600	900.3110	899.1600	900.3110	0
14/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	191800.0000	203310.0000	19.1800	20.3310	0
14/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	191700.0000	203210.0000	19.1700	20.3210	0
14/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	191600.0000	203110.0000	19.1600	20.3110	0
14/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-May-24			GOVI	919.0870	920.2620	919.0870	920.2620	0
14/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	318830.0000	307080.0000	31.8830	30.7080	0
14/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	318930.0000	307180.0000	31.8930	30.7180	0
14/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	319030.0000	307280.0000	31.9030	30.7280	0
14/09/2023	GOVI On 01-August-24			GOVI	939.4240	940.6220	939.4240	940.6220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	39460.0000	27480.0000	3.9460	2.7480	0
14/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	39560.0000	27580.0000	3.9560	2.7580	0
14/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	39660.0000	27680.0000	3.9660	2.7680	0
14/09/2023	GOVI On 07-November-24			GOVI	961.2540	962.4760	961.2540	962.4760	0
14/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	124740.0000	136960.0000	12.4740	13.6960	0
14/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	124640.0000	136860.0000	12.4640	13.6860	0
14/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	124540.0000	136760.0000	12.4540	13.6760	0
14/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/09/2023	IGOV On 02-November-23			Index Future	329.0740	328.8100	329.0740	328.8100	475
14/09/2023	IGOV On 01-February-24			Index Future	336.4720	336.2020	336.4720	336.2020	0
14/09/2023	IGOV On 02-May-24			Index Future	344.0070	343.7300	344.0070	343.7300	0
14/09/2023	IGOV On 01-August-24			Index Future	351.6960	351.4120	351.6960	351.4120	0
14/09/2023	IGOV On 07-November-24			Index Future	359.9490	359.6570	359.9490	359.6570	0
14/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
14/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3400	91.6500	91.6600	0
14/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3500	91.6400	91.6500	0
14/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4100	8.4000	91.5900	91.6000	0
14/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4000	8.3900	91.6000	91.6100	0
14/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
14/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
14/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1700	8.1400	91.8300	91.8600	0
14/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.0600	8.0500	91.9400	91.9500	0
14/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9200	7.9000	92.0800	92.1000	0
14/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8600	7.8400	92.1400	92.1600	0
14/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8300	7.7900	92.1700	92.2100	0
14/09/2023	R035 On 02-November-23			Bond Future	12.1014	12.0721	82.0327	82.1856	182,156
14/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	19.4600	23.5300	0.0195	0.0235	400
14/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8292.7400	8143.9100	8.2927	8.1439	0
14/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	132.1700	151.0200	0.1322	0.1510	400
14/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5485.1300	5351.0800	5.4851	5.3511	0
14/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	336.8500	373.9800	0.3369	0.3740	0
14/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4057.2300	3941.4600	4.0572	3.9415	0
14/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	346.6900	384.5600	0.3467	0.3846	0
14/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4011.5600	3896.5300	4.0116	3.8965	0
14/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	356.7300	395.3600	0.3567	0.3954	0
14/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3966.1300	3851.8600	3.9661	3.8519	0
14/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	720.8800	781.9500	0.7209	0.7820	6,500
14/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2851.9400	2760.1100	2.8519	2.7601	0
14/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	790.5400	855.1300	0.7905	0.8551	731
14/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2705.7000	2617.3900	2.7057	2.6174	0
14/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2016.2100	2122.1300	2.0162	2.1221	731
14/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1298.6400	1251.6600	1.2986	1.2517	0
14/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4222.0100	4359.1500	4.2220	4.3592	0
14/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	451.4700	435.7100	0.4515	0.4357	400
14/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7359.6900	7509.8600	7.3597	7.5099	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	105.4100	102.6800	0.1054	0.1027	731
14/09/2023	R035 On 01-February-24			Bond Future	12.2250	12.1944	83.8569	84.0132	0
14/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	274.9000	294.2400	0.2749	0.2942	400
14/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9103.8700	8966.8800	9.1039	8.9669	0
14/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	647.6400	684.5300	0.6476	0.6845	400
14/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6586.3100	6466.8700	6.5863	6.4669	0
14/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2670.2700	2759.6000	2.6703	2.7596	0
14/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2900.5900	2833.5900	2.9006	2.8336	0
14/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2697.3600	2787.1600	2.6974	2.7872	0
14/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2876.3900	2809.8600	2.8764	2.8099	0
14/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2724.5800	2814.8500	2.7246	2.8149	0
14/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2852.3800	2786.3200	2.8524	2.7863	0
14/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6917.4000	7050.2700	6.9174	7.0503	0
14/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	943.2800	919.8200	0.9433	0.9198	400
14/09/2023	R035 On 02-May-24			Bond Future	12.3469	12.3151	81.2022	81.3618	0
14/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1129.0100	1174.6000	1.1290	1.1746	0
14/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7239.2100	7125.2200	7.2392	7.1252	0
14/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1141.1300	1187.0800	1.1411	1.1871	0
14/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7195.7600	7082.1300	7.1958	7.0821	0
14/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1153.3500	1199.6500	1.1534	1.1997	0
14/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7152.4700	7039.1900	7.1525	7.0392	0
14/09/2023	R035 On 01-August-24			Bond Future	12.4751	12.4420	82.9970	83.1599	0
14/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2420.2900	2489.0800	2.4203	2.4891	0
14/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5890.3300	5796.1800	5.8903	5.7962	0
14/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2440.7800	2509.9200	2.4408	2.5099	0
14/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5858.6600	5764.8600	5.8587	5.7649	0
14/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2461.0600	2530.5600	2.4611	2.5306	0
14/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5826.8200	5733.3800	5.8268	5.7334	0
14/09/2023	R035 On 07-November-24			Bond Future	12.6394	12.6048	80.4036	80.5699	0
14/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3216.4000	3295.2000	3.2164	3.2952	0
14/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5516.3200	5428.7800	5.5163	5.4288	0
14/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3238.6300	3317.7500	3.2386	3.3178	0
14/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5488.5900	5401.3700	5.4886	5.4014	0
14/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3260.5900	3340.0300	3.2606	3.3400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5460.6300	5373.7300	5.4606	5.3737	0
14/09/2023	R053 On 02-November-23			Bond Future	12.6223	12.5930	93.4931	93.7032	5,189
14/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3091.9900	3242.9300	3.0920	3.2429	0
14/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1766.2200	1707.0400	1.7662	1.7070	0
14/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3135.0200	3286.8300	3.1350	3.2868	0
14/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1739.6200	1681.3100	1.7396	1.6813	0
14/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3178.1600	3330.8400	3.1782	3.3308	0
14/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1713.2200	1655.7800	1.7132	1.6558	0
14/09/2023	R053 On 01-February-24			Bond Future	12.7364	12.7060	95.5722	95.7870	0
14/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4770.9400	4908.9200	4.7709	4.9089	0
14/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3495.6100	3418.7200	3.4956	3.4187	0
14/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4811.3800	4949.9100	4.8114	4.9499	0
14/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3467.5300	3391.1900	3.4675	3.3912	0
14/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4851.9400	4991.0200	4.8519	4.9910	0
14/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3439.6600	3363.8700	3.4397	3.3639	0
14/09/2023	R053 On 02-May-24			Bond Future	12.8571	12.8255	91.8244	92.0438	0
14/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5679.1700	5814.2600	5.6792	5.8143	0
14/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4566.0700	4481.7800	4.5661	4.4818	0
14/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5718.0600	5853.6000	5.7181	5.8536	0
14/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4537.4400	4453.6000	4.5374	4.4536	0
14/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5757.3100	5893.3100	5.7573	5.8933	0
14/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4509.2700	4425.8900	4.5093	4.4259	0
14/09/2023	R053 On 01-August-24			Bond Future	12.9828	12.9499	93.8531	94.0771	0
14/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6414.0500	6548.8500	6.4141	6.5489	0
14/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5425.1300	5335.9300	5.4251	5.3359	0
14/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6451.8700	6587.0700	6.4519	6.5871	0
14/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5396.4900	5307.6900	5.3965	5.3077	0
14/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6489.7600	6625.3500	6.4898	6.6254	0
14/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5368.0200	5279.6100	5.3680	5.2796	0
14/09/2023	R053 On 07-November-24			Bond Future	13.1352	13.1009	90.1534	90.3822	0
14/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5173.4200	5290.1500	5.1734	5.2902	0
14/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7522.2200	7410.1600	7.5222	7.4102	0
14/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5206.4400	5323.5900	5.2064	5.3236	0
14/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7485.5900	7373.9500	7.4856	7.3740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5239.1700	5356.7400	5.2392	5.3567	0
14/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7448.7600	7337.5400	7.4488	7.3375	0
14/09/2023	R186 On 02-November-23			Bond Future	9.0390	9.0130	107.8629	107.9341	121,829
14/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	778.5200	826.6000	0.7785	0.8266	1,715
14/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	475.6900	452.5100	0.4757	0.4525	0
14/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1213.1000	1270.2900	1.2131	1.2703	0
14/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	286.0800	272.0100	0.2861	0.2720	0
14/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1233.7900	1291.3000	1.2338	1.2913	0
14/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	279.7400	265.9900	0.2797	0.2660	0
14/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1254.4700	1312.3000	1.2545	1.3123	0
14/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	273.4000	259.9700	0.2734	0.2600	0
14/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3712.8000	3783.3600	3.7128	3.7834	0
14/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	21.7400	21.0400	0.0217	0.0210	1,715
14/09/2023	R186 On 01-February-24			Bond Future	9.0386	9.0099	104.9512	105.0241	0
14/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1736.7900	1789.7100	1.7368	1.7897	0
14/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	573.5000	553.5100	0.5735	0.5535	0
14/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1754.8900	1808.0300	1.7549	1.8080	0
14/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	566.5700	546.8000	0.5666	0.5468	0
14/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1772.8200	1826.1800	1.7728	1.8262	0
14/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	559.4800	539.9300	0.5595	0.5399	0
14/09/2023	R186 On 02-May-24			Bond Future	9.0418	9.0101	107.2760	107.3503	0
14/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	252.9400	268.0100	0.2529	0.2680	0
14/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2752.1900	2692.9900	2.7522	2.6930	0
14/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	256.6700	271.9200	0.2567	0.2719	0
14/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2731.8000	2672.7800	2.7318	2.6728	0
14/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	261.5800	277.0400	0.2616	0.2770	0
14/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2712.5900	2653.7800	2.7126	2.6538	0
14/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2275.7800	2329.8100	2.2758	2.3298	2,030
14/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	681.1000	660.8600	0.6811	0.6609	0
14/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3506.8200	3569.3200	3.5068	3.5693	0
14/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	389.5400	377.7700	0.3895	0.3778	2,030
14/09/2023	R186 On 01-August-24			Bond Future	9.0485	9.0131	104.3381	104.4137	0
14/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	902.2100	935.2300	0.9022	0.9352	0
14/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1693.6200	1651.0000	1.6936	1.6510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	912.2900	945.5300	0.9123	0.9455	0
14/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1682.1200	1639.7200	1.6821	1.6397	0
14/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	922.8100	956.2700	0.9228	0.9563	0
14/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1671.0600	1628.8800	1.6711	1.6289	0
14/09/2023	R186 On 07-November-24			Bond Future	9.0933	9.0531	106.7542	106.8311	0
14/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1410.9100	1452.4800	1.4109	1.4525	0
14/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1340.7000	1305.3300	1.3407	1.3053	0
14/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1422.3500	1464.0800	1.4224	1.4641	0
14/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1333.0300	1297.8200	1.3330	1.2978	0
14/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1433.8200	1475.7200	1.4338	1.4757	0
14/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1325.4000	1290.3600	1.3254	1.2904	0
14/09/2023	R197 On 02-November-23			Bond Future	341.4325	341.4595	341.4325	341.4595	0
14/09/2023	R202 On 02-November-23			Bond Future	253.8035	253.8148	253.8035	253.8148	4,618
14/09/2023	R202 On 01-February-24			Bond Future	254.5321	254.5439	254.5321	254.5439	460
14/09/2023	R202 On 02-May-24			Bond Future	260.2313	260.2429	260.2313	260.2429	0
14/09/2023	R202 On 01-August-24			Bond Future	260.9436	260.9543	260.9436	260.9543	0
14/09/2023	R202 On 07-November-24			Bond Future	267.0594	267.0693	267.0594	267.0693	0
14/09/2023	R209 On 02-November-23			Bond Future	12.1783	12.1541	63.1981	63.3087	26,360
14/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	184.7400	205.0900	0.1847	0.2051	0
14/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4222.0600	4131.8400	4.2221	4.1318	0
14/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	190.8100	211.6500	0.1908	0.2117	0
14/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4178.4600	4088.7300	4.1785	4.0887	0
14/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	197.0000	218.3100	0.1970	0.2183	0
14/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4135.0300	4045.7700	4.1350	4.0458	0
14/09/2023	R209 On 01-February-24			Bond Future	12.2846	12.2594	64.6035	64.7165	1,690
14/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2013.4700	2075.2500	2.0135	2.0753	0
14/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2758.6400	2707.3300	2.7586	2.7073	0
14/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2035.8100	2097.9500	2.0358	2.0980	0
14/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2735.3400	2684.3900	2.7353	2.6844	0
14/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2058.1000	2120.6000	2.0581	2.1206	0
14/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2712.0500	2661.4600	2.7121	2.6615	0
14/09/2023	R209 On 02-May-24			Bond Future	12.3976	12.3715	62.8816	62.9970	0
14/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	912.0100	944.0100	0.9120	0.9440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6686.6600	6603.2300	6.6867	6.6032	0
14/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	922.0800	954.3300	0.9221	0.9543	0
14/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6646.7700	6563.5900	6.6468	6.5636	0
14/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	932.0800	964.5800	0.9321	0.9646	0
14/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6606.8700	6523.9400	6.6069	6.5239	0
14/09/2023	R209 On 01-August-24			Bond Future	12.5161	12.4891	64.2712	64.3891	0
14/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2034.9000	2084.3600	2.0349	2.0844	0
14/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5358.7800	5290.4300	5.3588	5.2904	0
14/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2051.8100	2101.5300	2.0518	2.1015	0
14/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5328.9200	5260.8300	5.3289	5.2608	0
14/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2068.8000	2118.7700	2.0688	2.1188	0
14/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5299.1800	5231.3400	5.2992	5.2313	0
14/09/2023	R209 On 07-November-24			Bond Future	12.6616	12.6336	62.6032	62.7235	0
14/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2917.6100	2976.2800	2.9176	2.9763	0
14/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4891.0700	4829.4600	4.8911	4.8295	0
14/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2937.4100	2996.3100	2.9374	2.9963	0
14/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4866.2400	4804.8600	4.8662	4.8049	0
14/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2957.0100	3016.1500	2.9570	3.0162	0
14/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4841.2600	4780.1200	4.8413	4.7801	0
14/09/2023	R210 On 02-November-23			Bond Future	226.0595	225.9778	226.0595	225.9778	206
14/09/2023	R210 On 01-February-24			Bond Future	231.1415	231.0581	231.1415	231.0581	300
14/09/2023	R210 On 02-May-24			Bond Future	233.0586	232.9727	233.0586	232.9727	0
14/09/2023	R210 On 01-August-24			Bond Future	238.2655	238.1771	238.2655	238.1771	0
14/09/2023	R210 On 07-November-24			Bond Future	240.5115	240.4196	240.5115	240.4196	0
14/09/2023	R213 On 02-November-23			Bond Future	11.0397	11.0203	81.3786	81.4616	29,102
14/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	965.8000	1015.3100	0.9658	1.0153	731
14/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1394.2500	1360.7400	1.3943	1.3607	0
14/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1362.1900	1420.2000	1.3622	1.4202	0
14/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1061.7300	1036.7200	1.0617	1.0367	0
14/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1387.5900	1446.0600	1.3876	1.4461	0
14/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1044.5100	1019.9600	1.0445	1.0200	0
14/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1413.0800	1472.0000	1.4131	1.4720	0
14/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1027.4100	1003.3100	1.0274	1.0033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2298.5100	2368.8100	2.2985	2.3688	731
14/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	606.7300	594.0100	0.6067	0.5940	0
14/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6786.5900	6869.8000	6.7866	6.8698	0
14/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57.0800	57.2700	0.0571	0.0573	731
14/09/2023	R213 On 01-February-24			Bond Future	11.1397	11.1193	83.1882	83.2731	0
14/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3585.8400	3650.3700	3.5858	3.6504	0
14/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1289.2400	1268.8100	1.2892	1.2688	0
14/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3613.7000	3678.4300	3.6137	3.6784	0
14/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1276.8700	1256.6400	1.2769	1.2566	0
14/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3641.8300	3706.7500	3.6418	3.7068	0
14/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1264.8000	1244.7600	1.2648	1.2448	0
14/09/2023	R213 On 02-May-24			Bond Future	11.2388	11.2175	81.4721	81.5588	0
14/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1084.9100	1114.3800	1.0849	1.1144	0
14/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5106.7500	5049.6000	5.1068	5.0496	0
14/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1096.9600	1126.6500	1.0970	1.1267	0
14/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5075.5700	5018.6400	5.0756	5.0186	0
14/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1108.8800	1138.7800	1.1089	1.1388	0
14/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5044.2800	4987.5600	5.0443	4.9876	0
14/09/2023	R213 On 01-August-24			Bond Future	11.3444	11.3221	83.2733	83.3617	0
14/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2114.2700	2155.6200	2.1143	2.1556	0
14/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4060.6000	4013.5800	4.0606	4.0136	0
14/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2131.6600	2173.2000	2.1317	2.1732	0
14/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4037.2200	3990.3900	4.0372	3.9904	0
14/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2149.1200	2190.8600	2.1491	2.1909	0
14/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4013.9400	3967.3100	4.0139	3.9673	0
14/09/2023	R213 On 07-November-24			Bond Future	11.4909	11.4674	81.6417	81.7318	0
14/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2781.0900	2827.3000	2.7811	2.8273	0
14/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3866.6000	3822.7600	3.8666	3.8228	0
14/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2800.2400	2846.6200	2.8002	2.8466	0
14/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3846.7900	3803.1200	3.8468	3.8031	0
14/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2819.1000	2865.6600	2.8191	2.8657	0
14/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3826.7200	3783.2300	3.8267	3.7832	0
14/09/2023	R214 On 02-November-23			Bond Future	12.5924	12.5631	58.6577	58.7915	21,770
14/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	66.2500	76.9600	0.0663	0.0770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5667.1500	5544.0800	5.6672	5.5441	0
14/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	68.6600	79.6700	0.0687	0.0797	0
14/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5616.9100	5494.1400	5.6169	5.4941	0
14/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	71.1300	82.4600	0.0711	0.0825	0
14/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5566.7900	5444.3400	5.5668	5.4443	0
14/09/2023	R214 On 01-February-24			Bond Future	12.7083	12.6779	59.9621	60.0989	0
14/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1305.7500	1361.8100	1.3058	1.3618	0
14/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3950.5300	3869.7900	3.9505	3.8698	0
14/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1323.0700	1379.5900	1.3231	1.3796	0
14/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3919.6700	3839.3900	3.9197	3.8394	0
14/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1340.5400	1397.5100	1.3405	1.3975	0
14/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3889.0100	3809.1800	3.8890	3.8092	0
14/09/2023	R214 On 02-May-24			Bond Future	12.8217	12.7902	57.9855	58.1252	0
14/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	817.0400	851.6100	0.8170	0.8516	0
14/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7387.9000	7282.7800	7.3879	7.2828	0
14/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	826.2600	861.1100	0.8263	0.8611	0
14/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7344.6800	7239.8400	7.3447	7.2398	0
14/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	835.6900	870.8300	0.8357	0.8708	0
14/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7301.7300	7197.1800	7.3017	7.1972	0
14/09/2023	R214 On 01-August-24			Bond Future	12.9394	12.9068	59.2672	59.4098	0
14/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2022.2900	2080.6000	2.0223	2.0806	0
14/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5592.9200	5508.5900	5.5929	5.5086	0
14/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2039.0200	2097.6400	2.0390	2.0976	0
14/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5561.6500	5477.6300	5.5617	5.4776	0
14/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2056.0400	2114.9600	2.0560	2.1150	0
14/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5530.7300	5447.0100	5.5307	5.4470	0
14/09/2023	R214 On 07-November-24			Bond Future	13.0864	13.0525	57.3325	57.4781	0
14/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2881.8800	2951.6000	2.8819	2.9516	0
14/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5031.5200	4955.5800	5.0315	4.9556	0
14/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2901.6400	2971.6500	2.9016	2.9717	0
14/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5005.8100	4930.1600	5.0058	4.9302	0
14/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2921.4700	2991.7600	2.9215	2.9918	0
14/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4980.2100	4904.8400	4.9802	4.9048	0
14/09/2023	R248 On 02-November-23			Bond Future	12.7001	12.6810	72.0677	72.1730	232,739

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	63.2300	71.3000	0.0632	0.0713	0
14/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7471.9700	7374.7300	7.4720	7.3747	0
14/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	65.6300	73.9400	0.0656	0.0739	0
14/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7408.6800	7311.6800	7.4087	7.3117	0
14/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	68.0900	76.6500	0.0681	0.0767	0
14/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7345.5400	7248.7900	7.3455	7.2488	0
14/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	213.2900	233.3500	0.2133	0.2334	207
14/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5504.1600	5418.9100	5.5042	5.4189	0
14/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1264.0300	1325.4100	1.2640	1.3254	207
14/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2382.5500	2338.6200	2.3826	2.3386	0
14/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5090.2200	5191.1800	5.0902	5.1912	0
14/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	426.0100	421.6600	0.4260	0.4217	207
14/09/2023	R248 On 01-February-24			Bond Future	12.8215	12.8016	73.6703	73.7780	0
14/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	515.3900	537.6100	0.5154	0.5376	1,000
14/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8384.7900	8299.3300	8.3848	8.2993	0
14/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1376.3200	1419.6200	1.3763	1.4196	0
14/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5249.6000	5185.2200	5.2496	5.1852	0
14/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1395.1200	1438.7800	1.3951	1.4388	0
14/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5208.8300	5144.8100	5.2088	5.1448	0
14/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1414.0700	1458.0900	1.4141	1.4581	0
14/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5168.2900	5104.6300	5.1683	5.1046	0
14/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1697.8700	1747.0200	1.6979	1.7470	1,000
14/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4628.0800	4569.5500	4.6281	4.5696	0
14/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4784.0200	4866.0000	4.7840	4.8660	0
14/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1921.8400	1896.1400	1.9218	1.8961	1,000
14/09/2023	R248 On 02-May-24			Bond Future	12.9402	12.9196	70.8534	70.9633	0
14/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	901.0600	927.8900	0.9011	0.9279	0
14/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9668.0300	9584.9700	9.6680	9.5850	0
14/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	911.5300	938.5800	0.9115	0.9386	0
14/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9612.8400	9530.0000	9.6128	9.5300	0
14/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	922.2400	949.5300	0.9222	0.9495	0
14/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9557.9900	9475.3900	9.5580	9.4754	0
14/09/2023	R248 On 01-August-24			Bond Future	13.0639	13.0425	72.4193	72.5314	13,000
14/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2530.8000	2579.3700	2.5308	2.5794	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6750.2700	6686.7200	6.7503	6.6867	0
14/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2551.6600	2600.4700	2.5517	2.6005	0
14/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6712.9500	6649.6400	6.7130	6.6496	0
14/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2572.6000	2621.6600	2.5726	2.6217	0
14/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6675.7900	6612.7300	6.6758	6.6127	0
14/09/2023	R248 On 07-November-24			Bond Future	13.2176	13.1954	69.6437	69.7582	0
14/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3734.6700	3792.8600	3.7347	3.7929	0
14/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6048.3300	5992.0700	6.0483	5.9921	0
14/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3759.2500	3817.6600	3.7593	3.8177	0
14/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6018.4800	5962.4400	6.0185	5.9624	0
14/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3784.2000	3842.8200	3.7842	3.8428	0
14/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5989.0800	5933.2500	5.9891	5.9333	0
14/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0