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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
18/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	2025 On 02-November-23			Bond Future	172.7823	172.7474	172.7823	172.7474	5,228
18/09/2023	2025 On 01-February-24			Bond Future	174.8661	174.8292	174.8661	174.8292	2,884
18/09/2023	2025 On 02-May-24			Bond Future	178.7716	178.7334	178.7716	178.7334	0
18/09/2023	2025 On 01-August-24			Bond Future	180.8946	180.8544	180.8946	180.8544	0
18/09/2023	2025 On 07-November-24			Bond Future	185.1428	185.1009	185.1428	185.1009	0
18/09/2023	2029 On 02-November-23			Bond Future	124.7417	124.6849	124.7417	124.6849	2,068
18/09/2023	2029 On 01-February-24			Bond Future	127.5416	127.4836	127.5416	127.4836	728
18/09/2023	2029 On 02-May-24			Bond Future	129.0226	128.9627	129.0226	128.9627	0
18/09/2023	2029 On 01-August-24			Bond Future	131.8828	131.8212	131.8828	131.8212	0
18/09/2023	2029 On 07-November-24			Bond Future	133.5790	133.5147	133.5790	133.5147	0
18/09/2023	2030 On 02-November-23			Bond Future	10.5377	10.5078	90.7444	90.8689	90,109

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	19.4100	27.4900	0.0194	0.0275	800
18/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4161.1300	4044.7800	4.1611	4.0448	0
18/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	131.7100	163.4000	0.1317	0.1634	500
18/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2877.5200	2784.7800	2.8775	2.7848	0
18/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	282.7700	333.8700	0.2828	0.3339	800
18/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2254.9000	2181.5700	2.2549	2.1816	0
18/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	763.8700	850.0000	0.7639	0.8500	500
18/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1380.7000	1342.4000	1.3807	1.3424	0
18/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1276.6900	1382.4200	1.2767	1.3824	500
18/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	935.0400	916.3400	0.9350	0.9163	0
18/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1760.5300	1877.1100	1.7605	1.8771	0
18/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	677.7600	669.9100	0.6778	0.6699	0
18/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1789.2600	1906.3300	1.7893	1.9063	0
18/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	665.5500	658.1900	0.6656	0.6582	0
18/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1818.0500	1935.6000	1.8181	1.9356	0
18/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	653.4200	646.5400	0.6534	0.6465	0
18/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2753.0600	2880.4200	2.7531	2.8804	500
18/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	371.9100	374.8400	0.3719	0.3748	0
18/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3819.0800	3949.8900	3.8191	3.9499	0
18/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	203.1200	209.5000	0.2031	0.2095	500
18/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4319.6100	4450.6900	4.3196	4.4507	0
18/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	153.2900	159.9400	0.1533	0.1599	800
18/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6887.6800	7016.2100	6.8877	7.0162	0
18/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	35.9300	40.0300	0.0359	0.0400	500
18/09/2023	2030 On 01-February-24			Bond Future	10.6169	10.5853	88.7533	88.8805	0
18/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	505.5400	545.7500	0.5055	0.5458	400
18/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4852.7900	4765.7800	4.8528	4.7658	0
18/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	805.2700	859.3400	0.8053	0.8593	500
18/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3796.0100	3722.8600	3.7960	3.7229	0
18/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	850.1900	906.0700	0.8502	0.9061	1,360
18/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3673.1100	3601.7700	3.6731	3.6018	0
18/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	933.3700	992.4400	0.9334	0.9924	500
18/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3463.5200	3395.3700	3.4635	3.3954	0
18/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1027.1000	1089.5100	1.0271	1.0895	400

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18/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3265.6500	3200.8400	3.2657	3.2008	0
18/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1156.4300	1223.1300	1.1564	1.2231	200
18/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3021.7700	2961.2500	3.0218	2.9613	0
18/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1537.3600	1614.8400	1.5374	1.6148	500
18/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2457.5900	2407.8500	2.4576	2.4079	0
18/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2887.3500	2989.1200	2.8874	2.9891	0
18/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1360.0900	1334.6400	1.3601	1.3346	700
18/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3728.6200	3839.2000	3.7286	3.8392	0
18/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	989.6500	973.0100	0.9897	0.9730	1,360
18/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3842.8200	3954.3600	3.8428	3.9544	0
18/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	949.0400	933.3600	0.9490	0.9334	0
18/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3871.5500	3983.3200	3.8716	3.9833	0
18/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	939.1300	923.6800	0.9391	0.9237	0
18/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3900.3500	4012.3500	3.9004	4.0124	0
18/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	929.3000	914.0800	0.9293	0.9141	0
18/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5043.9000	5163.0200	5.0439	5.1630	0
18/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	621.1600	613.0600	0.6212	0.6131	200
18/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5357.5600	5478.0900	5.3576	5.4781	0
18/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	557.9500	551.2600	0.5580	0.5513	500
18/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5389.0600	5509.7100	5.3891	5.5097	0
18/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	551.8800	545.3100	0.5519	0.5453	500
18/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6158.1600	6281.4600	6.1582	6.2815	0
18/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	425.6000	421.6800	0.4256	0.4217	400
18/09/2023	2030 On 02-May-24			Bond Future	10.7102	10.6769	90.7138	90.8437	0
18/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	879.2900	925.5900	0.8793	0.9256	1,000
18/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5094.7000	5011.1500	5.0947	5.0112	0
18/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1026.0200	1077.2200	1.0260	1.0772	0
18/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4624.3100	4545.6600	4.6243	4.5457	0
18/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1037.4000	1088.9600	1.0374	1.0890	0
18/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4594.7300	4516.4400	4.5947	4.5164	0
18/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1048.8800	1100.7900	1.0489	1.1008	0
18/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4565.2700	4487.3300	4.5653	4.4873	0
18/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1477.5500	1541.3600	1.4776	1.5414	1,000
18/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3655.5800	3589.5400	3.6556	3.5895	0

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18/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2275.6400	2356.0100	2.2756	2.3560	500
18/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2628.1500	2578.6700	2.6282	2.5787	0
18/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2692.5400	2779.5600	2.6925	2.7796	1,080
18/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2265.6100	2222.7800	2.2656	2.2228	0
18/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3387.5900	3483.6100	3.3876	3.4836	500
18/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1807.4000	1773.5700	1.8074	1.7736	0
18/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5603.6300	5717.3400	5.6036	5.7173	0
18/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	965.9000	949.7600	0.9659	0.9498	1,000
18/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6911.8100	7031.3700	6.9118	7.0314	0
18/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	688.8400	678.5500	0.6888	0.6786	1,080
18/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9246.5300	9372.3300	9.2465	9.3723	0
18/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	338.7000	334.6500	0.3387	0.3347	500
18/09/2023	2030 On 01-August-24			Bond Future	10.8176	10.7824	88.6976	88.8300	0
18/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1973.1300	2041.4200	1.9731	2.0414	0
18/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3676.2900	3612.1600	3.6763	3.6122	0
18/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1990.0200	2058.6400	1.9900	2.0586	0
18/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3654.6900	3590.8900	3.6547	3.5909	0
18/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2006.6700	2075.6000	2.0067	2.0756	0
18/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3632.8600	3569.3700	3.6329	3.5694	0
18/09/2023	2030 On 07-November-24			Bond Future	10.9463	10.9089	90.7546	90.8898	0
18/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2695.1400	2771.1600	2.6951	2.7712	0
18/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3444.3800	3385.2400	3.4444	3.3852	0
18/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2713.7200	2790.0000	2.7137	2.7900	0
18/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3426.4500	3367.5700	3.4265	3.3676	0
18/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2732.7400	2809.3000	2.7327	2.8093	0
18/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3408.9900	3350.3900	3.4090	3.3504	0
18/09/2023	2032 On 02-November-23			Bond Future	11.4456	11.4059	83.8841	84.0709	171,435
18/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	8.6700	13.8700	0.0087	0.0139	7,750
18/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5370.1500	5188.5800	5.3702	5.1886	0
18/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	39.2000	55.8600	0.0392	0.0559	500
18/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4238.5200	4068.4100	4.2385	4.0684	0
18/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	42.0000	59.5200	0.0420	0.0595	500
18/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4191.2400	4021.9900	4.1912	4.0220	0
18/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	88.9500	118.9100	0.0890	0.1189	500

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18/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3640.1900	3483.3800	3.6402	3.4834	0
18/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	183.1200	231.7900	0.1831	0.2318	10,000
18/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3043.4300	2905.3300	3.0434	2.9053	0
18/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	343.4900	415.3800	0.3435	0.4154	0
18/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2471.4900	2356.6100	2.4715	2.3566	500
18/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	472.4900	558.8000	0.4725	0.5588	500
18/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2165.0200	2064.5600	2.1650	2.0646	0
18/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	704.5600	811.1600	0.7046	0.8112	0
18/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1773.2100	1693.0400	1.7732	1.6930	0
18/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	724.5500	832.6400	0.7246	0.8326	0
18/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1745.4600	1666.7800	1.7455	1.6668	0
18/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	744.9600	854.5500	0.7450	0.8546	0
18/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1718.1600	1640.9800	1.7182	1.6410	0
18/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	829.2300	944.6500	0.8292	0.9447	0
18/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1611.9600	1540.6100	1.6120	1.5406	500
18/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1375.1200	1518.6000	1.3751	1.5186	0
18/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1120.3300	1077.0400	1.1203	1.0770	500
18/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1663.7900	1817.4900	1.6638	1.8175	0
18/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	942.9700	909.9000	0.9430	0.9099	15,500
18/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2237.7800	2405.9300	2.2378	2.4059	0
18/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	686.7500	668.1300	0.6868	0.6681	500
18/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2651.5000	2826.7400	2.6515	2.8267	0
18/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	553.1200	541.5900	0.5531	0.5416	0
18/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3995.3400	4182.6500	3.9953	4.1827	0
18/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	283.7000	284.2400	0.2837	0.2842	500
18/09/2023	2032 On 01-February-24			Bond Future	11.5523	11.5107	85.7465	85.9375	0
18/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	296.4000	330.5300	0.2964	0.3305	1,200
18/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7787.6400	7630.7800	7.7876	7.6308	0
18/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	702.5600	765.2700	0.7026	0.7653	500
18/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5277.2900	5149.0100	5.2773	5.1490	0
18/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	904.1200	977.7500	0.9041	0.9778	1,200
18/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4647.1800	4529.8200	4.6472	4.5298	0
18/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	930.2500	1005.2000	0.9303	1.0052	200
18/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4576.1500	4460.1100	4.5762	4.4601	0

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18/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1406.2700	1501.9900	1.4063	1.5020	500
18/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3564.0500	3468.7800	3.5641	3.4688	0
18/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2894.6500	3031.3800	2.8947	3.0314	0
18/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1993.5900	1939.3300	1.9936	1.9393	200
18/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3114.3000	3255.2100	3.1143	3.2552	0
18/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1852.3100	1802.2300	1.8523	1.8022	0
18/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3142.3300	3283.7600	3.1423	3.2838	0
18/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1835.3700	1785.8100	1.8354	1.7858	0
18/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3170.2700	3312.2000	3.1703	3.3122	0
18/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1818.3700	1769.3100	1.8184	1.7693	0
18/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5185.5400	5353.0900	5.1855	5.3531	0
18/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	981.0700	957.6300	0.9811	0.9576	200
18/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5589.6300	5760.5000	5.5896	5.7605	0
18/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	872.9500	852.8300	0.8730	0.8528	1,200
18/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5966.4000	6139.9800	5.9664	6.1400	0
18/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	784.0600	766.6500	0.7841	0.7667	500
18/09/2023	2032 On 02-May-24			Bond Future	11.6686	11.6252	83.4792	83.6743	0
18/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	850.2000	907.4000	0.8502	0.9074	1,000
18/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6992.6800	6854.8500	6.9927	6.8549	0
18/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1027.9000	1093.0400	1.0279	1.0930	0
18/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6291.2300	6161.3400	6.2912	6.1613	0
18/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1039.6800	1105.3100	1.0397	1.1053	0
18/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6254.4900	6125.0900	6.2545	6.1251	0
18/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1051.7700	1117.9000	1.0518	1.1179	0
18/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6218.1100	6089.2100	6.2181	6.0892	0
18/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1088.3900	1156.0100	1.0884	1.1560	500
18/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6109.5000	5982.0900	6.1095	5.9821	0
18/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1163.9800	1234.5800	1.1640	1.2346	1,550
18/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5895.5700	5771.1400	5.8956	5.7711	0
18/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1456.4600	1537.7400	1.4565	1.5377	1,000
18/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5184.4100	5070.6600	5.1844	5.0707	0
18/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1833.1100	1926.3300	1.8331	1.9263	500
18/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4478.8700	4377.0600	4.4789	4.3771	0
18/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2339.3800	2446.0700	2.3394	2.4461	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
18/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3782.8800	3694.5400	3.7829	3.6945	0
18/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6597.9500	6763.3300	6.5980	6.7633	0
18/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1313.8600	1284.2100	1.3139	1.2842	1,000
18/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7504.8000	7676.2500	7.5048	7.6763	0
18/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1081.4200	1057.8400	1.0814	1.0578	500
18/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8065.2100	8239.8100	8.0652	8.2398	0
18/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	960.8900	940.4600	0.9609	0.9405	1,550
18/09/2023	2032 On 01-August-24			Bond Future	11.7957	11.7502	85.3093	85.5084	0
18/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1999.4300	2089.8500	1.9994	2.0899	0
18/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4974.5000	4865.8300	4.9745	4.8658	0
18/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2016.5800	2107.4600	2.0166	2.1075	0
18/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4945.9400	4837.7300	4.9459	4.8377	0
18/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2033.5100	2124.8500	2.0335	2.1249	0
18/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4917.1900	4809.4400	4.9172	4.8094	0
18/09/2023	2032 On 07-November-24			Bond Future	11.9531	11.9052	83.1221	83.3255	0
18/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2646.1800	2747.0900	2.6462	2.7471	0
18/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4728.2400	4625.8000	4.7282	4.6258	0
18/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2664.9500	2766.2700	2.6650	2.7663	0
18/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4703.2200	4601.1900	4.7032	4.6012	0
18/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2683.7900	2785.5200	2.6838	2.7855	0
18/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4678.3100	4576.6900	4.6783	4.5767	0
18/09/2023	2033 On 02-November-23			Bond Future	117.0468	116.9540	117.0468	116.9540	2,258
18/09/2023	2033 On 01-February-24			Bond Future	119.6740	119.5793	119.6740	119.5793	5,737
18/09/2023	2033 On 02-May-24			Bond Future	120.8845	120.7865	120.8845	120.7865	0
18/09/2023	2033 On 01-August-24			Bond Future	123.5643	123.4638	123.5643	123.4638	0
18/09/2023	2033 On 07-November-24			Bond Future	124.9664	124.8624	124.9664	124.8624	0
18/09/2023	2037 On 02-November-23			Bond Future	12.4939	12.4595	76.7196	76.8969	71,295
18/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	120.2700	153.3100	0.1203	0.1533	0
18/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5227.8800	5083.6500	5.2279	5.0837	0
18/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	124.9200	158.8400	0.1249	0.1588	0
18/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5175.7600	5032.4100	5.1758	5.0324	0
18/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	129.7100	164.5300	0.1297	0.1645	0
18/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5123.8400	4981.3900	5.1238	4.9814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	535.7600	621.6000	0.5358	0.6216	731
18/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3037.8800	2946.4500	3.0379	2.9465	0
18/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1587.8400	1732.0900	1.5878	1.7321	731
18/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1453.2600	1420.2400	1.4533	1.4202	0
18/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6812.7000	6996.4700	6.8127	6.9965	0
18/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	104.4800	110.9800	0.1045	0.1110	731
18/09/2023	2037 On 01-February-24			Bond Future	12.6175	12.5818	74.1668	74.3480	76,958
18/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1487.3000	1579.4700	1.4873	1.5795	2,500
18/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4230.6400	4141.5400	4.2306	4.1415	0
18/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1957.2700	2063.8600	1.9573	2.0639	0
18/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3538.6700	3463.9900	3.5387	3.4640	0
18/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1980.3400	2087.5600	1.9803	2.0876	0
18/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3509.5400	3435.4900	3.5095	3.4355	0
18/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2003.7400	2111.5900	2.0037	2.1116	0
18/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3480.7900	3407.3700	3.4808	3.4074	0
18/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3643.5500	3784.1300	3.6436	3.7841	0
18/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2086.0700	2045.3800	2.0861	2.0454	2,500
18/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7079.8900	7250.4200	7.0799	7.2504	0
18/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	852.7700	842.0300	0.8528	0.8420	2,500
18/09/2023	2037 On 02-May-24			Bond Future	12.7505	12.7133	75.8048	75.9899	0
18/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	934.3800	990.6500	0.9344	0.9907	0
18/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7955.8800	7827.0600	7.9559	7.8271	0
18/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	944.8000	1001.5100	0.9448	1.0015	0
18/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7909.5500	7781.1700	7.9096	7.7812	0
18/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	955.5000	1012.6300	0.9555	1.0126	0
18/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7863.5500	7735.5900	7.8636	7.7356	0
18/09/2023	2037 On 01-August-24			Bond Future	12.8956	12.8569	73.2108	73.3997	0
18/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2224.6000	2311.1500	2.2246	2.3112	0
18/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6313.2600	6210.8900	6.3133	6.2109	0
18/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2243.1100	2330.0800	2.2431	2.3301	0
18/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6279.0000	6177.0500	6.2790	6.1771	0
18/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2261.7000	2349.1000	2.2617	2.3491	0
18/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6244.8700	6143.3500	6.2449	6.1434	0
18/09/2023	2037 On 07-November-24			Bond Future	13.0578	13.0175	74.9070	75.1000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3259.0800	3360.3100	3.2591	3.3603	0
18/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5645.3400	5553.5800	5.6453	5.5536	0
18/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3280.9600	3382.5600	3.2810	3.3826	0
18/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5617.1700	5525.7800	5.6172	5.5258	0
18/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3303.2200	3405.2100	3.3032	3.4052	0
18/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5589.4200	5498.4200	5.5894	5.4984	0
18/09/2023	2038 On 02-November-23			Bond Future	126.3200	126.3250	126.3200	126.3250	4,695
18/09/2023	2038 On 01-February-24			Bond Future	127.1367	127.1403	127.1367	127.1403	0
18/09/2023	2038 On 02-May-24			Bond Future	129.9760	129.9793	129.9760	129.9793	0
18/09/2023	2038 On 01-August-24			Bond Future	130.7869	130.7890	130.7869	130.7890	0
18/09/2023	2038 On 07-November-24			Bond Future	133.8569	133.8586	133.8569	133.8586	0
18/09/2023	2040 On 02-November-23			Bond Future	12.7046	12.6702	77.1768	77.3634	47,814
18/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	47.7600	64.8500	0.0478	0.0649	875
18/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7062.1800	6892.6800	7.0622	6.8927	0
18/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	65.3000	86.8800	0.0653	0.0869	0
18/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6582.6300	6417.6200	6.5826	6.4176	0
18/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	67.8400	90.0300	0.0678	0.0900	0
18/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6523.3600	6358.9600	6.5234	6.3590	0
18/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	70.4600	93.2800	0.0705	0.0933	0
18/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6464.2500	6300.4800	6.4643	6.3005	0
18/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	146.7100	185.2300	0.1467	0.1852	128
18/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5320.9100	5172.8400	5.3209	5.1728	0
18/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	394.9800	468.3400	0.3950	0.4683	875
18/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3792.5400	3679.3100	3.7925	3.6793	0
18/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1317.7600	1455.9100	1.3178	1.4559	128
18/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1888.5400	1840.1000	1.8885	1.8401	0
18/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2444.1900	2616.0700	2.4442	2.6161	0
18/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1025.5600	1010.8500	1.0256	1.0109	875
18/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5107.2000	5300.7400	5.1072	5.3007	0
18/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	292.7400	299.6900	0.2927	0.2997	128
18/09/2023	2040 On 01-February-24			Bond Future	12.8298	12.7941	74.3837	74.5744	94,218
18/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1632.2100	1731.5000	1.6322	1.7315	0
18/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4375.0100	4283.5200	4.3750	4.2835	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1653.6900	1753.6900	1.6537	1.7537	0
18/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4340.0600	4249.2800	4.3401	4.2493	0
18/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1675.1600	1775.8600	1.6752	1.7759	0
18/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4305.1600	4215.0800	4.3052	4.2151	0
18/09/2023	2040 On 02-May-24			Bond Future	12.9635	12.9264	76.0264	76.2212	0
18/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	946.3600	1003.9800	0.9464	1.0040	0
18/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8675.0300	8537.8200	8.6750	8.5378	0
18/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	957.2900	1015.3700	0.9573	1.0154	0
18/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8624.7700	8488.0200	8.6248	8.4880	0
18/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	968.1400	1026.6700	0.9681	1.0267	0
18/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8574.5100	8438.2100	8.5745	8.4382	0
18/09/2023	2040 On 01-August-24			Bond Future	13.1089	13.0703	73.1868	73.3857	0
18/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2348.1800	2439.8200	2.3482	2.4398	0
18/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6588.2500	6481.0300	6.5883	6.4810	0
18/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2368.0500	2460.1400	2.3681	2.4601	0
18/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6551.9900	6445.2200	6.5520	6.4452	0
18/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2387.7400	2480.2900	2.3877	2.4803	0
18/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6515.6200	6409.3100	6.5156	6.4093	0
18/09/2023	2040 On 07-November-24			Bond Future	13.2705	13.2303	74.8820	75.0852	0
18/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3506.4300	3615.0400	3.5064	3.6150	0
18/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5728.0500	5633.4700	5.7281	5.6335	0
18/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3530.1000	3639.1200	3.5301	3.6391	0
18/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5698.9100	5604.7400	5.6989	5.6047	0
18/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3553.8500	3663.2700	3.5539	3.6633	0
18/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5669.9100	5576.1400	5.6699	5.5761	0
18/09/2023	2044 On 02-November-23			Bond Future	12.7930	12.7740	73.2885	73.3915	52,373
18/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	40.7700	52.8600	0.0408	0.0529	0
18/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7333.5800	7242.6700	7.3336	7.2427	0
18/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	42.4800	54.9400	0.0425	0.0549	0
18/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7271.7000	7181.1600	7.2717	7.1812	0
18/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	44.2400	57.0900	0.0442	0.0571	0
18/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7209.9600	7119.8100	7.2100	7.1198	0
18/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	225.6000	265.2400	0.2256	0.2652	5,860
18/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4739.2300	4675.8700	4.7392	4.6759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1499.2500	1602.9400	1.4993	1.6029	0
18/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1732.3300	1733.0200	1.7323	1.7330	5,860
18/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2258.4900	2374.3400	2.2585	2.3743	0
18/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1154.9800	1167.8300	1.1550	1.1678	6,375
18/09/2023	2044 On 01-February-24			Bond Future	12.9152	12.8954	70.5342	70.6396	31,894
18/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1318.6300	1379.0200	1.3186	1.3790	0
18/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4892.5400	4847.5600	4.8925	4.8476	0
18/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1337.0300	1397.8700	1.3370	1.3979	0
18/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4853.2300	4808.7000	4.8532	4.8087	0
18/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1355.7300	1417.0200	1.3557	1.4170	0
18/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4814.3000	4770.2200	4.8143	4.7702	0
18/09/2023	2044 On 02-May-24			Bond Future	13.0451	13.0245	72.0920	72.1994	0
18/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	914.5000	952.5300	0.9145	0.9525	0
18/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8895.4100	8825.9500	8.8954	8.8260	0
18/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	925.0900	963.4100	0.9251	0.9634	0
18/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8843.4800	8774.3100	8.8435	8.7743	0
18/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	935.9400	974.5400	0.9359	0.9745	0
18/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8791.8900	8723.0000	8.7919	8.7230	0
18/09/2023	2044 On 01-August-24			Bond Future	13.1861	13.1647	69.2912	69.4008	0
18/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2107.8400	2162.9400	2.1078	2.1629	0
18/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7028.5800	6974.0500	7.0286	6.9741	0
18/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2126.5500	2181.9200	2.1266	2.1819	0
18/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6989.8200	6935.5600	6.9898	6.9356	0
18/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2145.3500	2201.0000	2.1454	2.2010	0
18/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6951.2100	6897.2300	6.9512	6.8972	0
18/09/2023	2044 On 07-November-24			Bond Future	13.3422	13.3199	70.8959	71.0078	0
18/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3527.9900	3595.0400	3.5280	3.5950	0
18/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5812.2300	5767.3600	5.8122	5.7674	0
18/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3551.7500	3619.0300	3.5518	3.6190	0
18/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5782.9200	5738.2800	5.7829	5.7383	0
18/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3575.2800	3642.7800	3.5753	3.6428	0
18/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5753.4500	5709.0300	5.7535	5.7090	0
18/09/2023	2046 On 02-November-23			Bond Future	108.4421	108.6138	108.4421	108.6138	16,148
18/09/2023	2046 On 01-February-24			Bond Future	110.8762	111.0519	110.8762	111.0519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	2046 On 02-May-24			Bond Future	111.2032	111.3823	111.2032	111.3823	0
18/09/2023	2046 On 01-August-24			Bond Future	113.6679	113.8506	113.6679	113.8506	0
18/09/2023	2046 On 07-November-24			Bond Future	114.1341	114.3195	114.1341	114.3195	0
18/09/2023	2050 On 02-November-23			Bond Future	109.8167	109.5426	109.8167	109.5426	14,081
18/09/2023	2050 On 01-February-24			Bond Future	110.0323	109.7508	110.0323	109.7508	0
18/09/2023	2050 On 02-May-24			Bond Future	112.4896	112.2015	112.4896	112.2015	0
18/09/2023	2050 On 01-August-24			Bond Future	112.6758	112.3805	112.6758	112.3805	0
18/09/2023	2050 On 07-November-24			Bond Future	115.3204	115.0177	115.3204	115.0177	0
18/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	AL37 On 02-November-23			Index Future	904.3260	905.3010	904.3260	905.3010	0
18/09/2023	AL37 On 01-February-24			Index Future	924.4030	925.4010	924.4030	925.4010	0
18/09/2023	AL37 On 02-May-24			Index Future	944.8410	945.8540	944.8410	945.8540	0
18/09/2023	AL37 On 01-August-24			Index Future	965.5870	966.6150	965.5870	966.6150	0
18/09/2023	AL37 On 07-November-24			Index Future	988.0670	989.1080	988.0670	989.1080	0
18/09/2023	AL7T On 02-November-23			Index Future	1017.8680	1020.0160	1017.8680	1,020.0160	0
18/09/2023	AL7T On 01-February-24			Index Future	1040.4650	1042.6630	1040.4650	1,042.6630	0
18/09/2023	AL7T On 02-May-24			Index Future	1063.4690	1065.7080	1063.4690	1,065.7080	0
18/09/2023	AL7T On 01-August-24			Index Future	1086.8200	1089.0990	1086.8200	1,089.0990	0
18/09/2023	AL7T On 07-November-24			Index Future	1112.1220	1114.4420	1112.1220	1,114.4420	0
18/09/2023	ALBI On 02-November-23			Index Future	890.4510	891.8980	890.4510	891.8980	107
18/09/2023	ALBI On 01-February-24			Index Future	910.2200	911.7000	910.2200	911.7000	0
18/09/2023	ALBI On 02-May-24			Index Future	930.3440	931.8510	930.3440	931.8510	0
18/09/2023	ALBI On 01-August-24			Index Future	950.7720	952.3040	950.7720	952.3040	0
18/09/2023	ALBI On 07-November-24			Index Future	972.9070	974.4640	972.9070	974.4640	0
18/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	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
18/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	ES33 On 02-November-23			Bond Future	12.9862	12.9471	71.0483	71.2166	0
18/09/2023	ES33 On 01-February-24			Bond Future	13.1459	13.1050	72.6430	72.8152	0
18/09/2023	ES33 On 02-May-24			Bond Future	13.3130	13.2703	70.4661	70.6419	0
18/09/2023	ES33 On 01-August-24			Bond Future	13.4912	13.4466	72.0266	72.2061	0
18/09/2023	ES33 On 07-November-24			Bond Future	13.7087	13.6620	69.9115	70.0949	0
18/09/2023	ES42 On 02-November-23			Bond Future	13.4781	13.4491	66.6808	66.8210	0
18/09/2023	ES42 On 01-February-24			Bond Future	13.6245	13.5943	68.1776	68.3210	0
18/09/2023	ES42 On 02-May-24			Bond Future	13.7826	13.7512	65.4374	65.5838	0
18/09/2023	ES42 On 01-August-24			Bond Future	13.9469	13.9142	66.8851	67.0345	0
18/09/2023	ES42 On 07-November-24			Bond Future	14.1430	14.1089	64.1833	64.3359	0
18/09/2023	GOVI On 02-November-23			GOVI	877.7480	879.1780	877.7480	879.1780	819
18/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	80520.0000	66220.0000	8.0520	6.6220	0
18/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	80620.0000	66320.0000	8.0620	6.6320	0
18/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	80720.0000	66420.0000	8.0720	6.6420	0
18/09/2023	GOVI On 01-February-24			GOVI	897.2350	898.6990	897.2350	898.6990	0
18/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	172550.0000	187190.0000	17.2550	18.7190	0
18/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	172450.0000	187090.0000	17.2450	18.7090	0
18/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	172350.0000	186990.0000	17.2350	18.6990	0
18/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-May-24			GOVI	917.0720	918.5620	917.0720	918.5620	0
18/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	338980.0000	324080.0000	33.8980	32.4080	0
18/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	339080.0000	324180.0000	33.9080	32.4180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	339180.0000	324280.0000	33.9180	32.4280	0
18/09/2023	GOVI On 01-August-24			GOVI	937.2080	938.7230	937.2080	938.7230	0
18/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	61620.0000	46470.0000	6.1620	4.6470	0
18/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	61720.0000	46570.0000	6.1720	4.6570	0
18/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	61820.0000	46670.0000	6.1820	4.6670	0
18/09/2023	GOVI On 07-November-24			GOVI	959.0270	960.5670	959.0270	960.5670	0
18/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	102470.0000	117870.0000	10.2470	11.7870	0
18/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	102370.0000	117770.0000	10.2370	11.7770	0
18/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	102270.0000	117670.0000	10.2270	11.7670	0
18/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/09/2023	IGOV On 02-November-23			Index Future	328.8370	328.6630	328.8370	328.6630	475
18/09/2023	IGOV On 01-February-24			Index Future	336.2180	336.0400	336.2180	336.0400	0
18/09/2023	IGOV On 02-May-24			Index Future	343.7300	343.5450	343.7300	343.5450	0
18/09/2023	IGOV On 01-August-24			Index Future	351.3540	351.1620	351.3540	351.1620	0
18/09/2023	IGOV On 07-November-24			Index Future	359.6150	359.4140	359.6150	359.4140	0
18/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
18/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3200	8.3300	91.6800	91.6700	0
18/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
18/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
18/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4100	8.4100	91.5900	91.5900	0
18/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4300	8.4400	91.5700	91.5600	0
18/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4300	8.4300	91.5700	91.5700	0
18/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4200	8.4200	91.5800	91.5800	0
18/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.2150	8.2200	91.7850	91.7800	0
18/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1100	8.1100	91.8900	91.8900	0
18/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.9450	7.9500	92.0550	92.0500	0
18/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9050	7.9000	92.0950	92.1000	0
18/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8550	7.8600	92.1450	92.1400	0
18/09/2023	R035 On 02-November-23			Bond Future	12.1551	12.1156	81.7537	81.9587	181,093
18/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	10.0500	15.4400	0.0101	0.0154	400
18/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8562.2800	8362.7200	8.5623	8.3627	0
18/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	86.2500	114.3100	0.0863	0.1143	400
18/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5718.1600	5541.2700	5.7182	5.5413	0
18/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	245.9300	303.7200	0.2459	0.3037	0
18/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4245.2600	4098.1000	4.2453	4.0981	0
18/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	253.9500	312.9600	0.2540	0.3130	0
18/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4197.7700	4051.8300	4.1978	4.0518	0
18/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	262.1600	322.4000	0.2622	0.3224	0
18/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4150.5100	4005.8000	4.1505	4.0058	0
18/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	572.2600	669.1200	0.5723	0.6691	6,500
18/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2982.2700	2874.1800	2.9823	2.8742	0
18/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	633.6000	736.1300	0.6336	0.7361	731
18/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2827.7100	2725.2900	2.8277	2.7253	0
18/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1774.9100	1940.7500	1.7749	1.9408	731
18/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1336.2900	1297.1800	1.3363	1.2972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3936.1500	4139.6500	3.9362	4.1397	0
18/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	444.5600	443.1100	0.4446	0.4431	400
18/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7071.0000	7280.9600	7.0710	7.2810	0
18/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	95.6700	100.6800	0.0957	0.1007	731
18/09/2023	R035 On 01-February-24			Bond Future	12.2815	12.2403	83.5688	83.7784	0
18/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	230.3900	259.7300	0.2304	0.2597	400
18/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9347.3900	9167.1300	9.3474	9.1671	0
18/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	550.2200	605.2600	0.5502	0.6053	400
18/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6776.9200	6622.3600	6.7769	6.6224	0
18/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2413.1400	2545.3200	2.4131	2.5453	0
18/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2931.4900	2854.0700	2.9315	2.8541	0
18/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2439.1100	2571.9700	2.4391	2.5720	0
18/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2906.1700	2829.4300	2.9062	2.8294	0
18/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2465.4200	2598.9500	2.4654	2.5990	0
18/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2881.2500	2805.1800	2.8813	2.8052	0
18/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6606.5900	6797.1900	6.6066	6.7972	0
18/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	920.5000	901.5000	0.9205	0.9015	400
18/09/2023	R035 On 02-May-24			Bond Future	12.4067	12.3639	80.9031	81.1171	0
18/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1021.8100	1088.7100	1.0218	1.0887	0
18/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7431.1400	7284.0000	7.4311	7.2840	0
18/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1033.1700	1100.5800	1.0332	1.1006	0
18/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7386.9300	7240.3000	7.3869	7.2403	0
18/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1044.4300	1112.3400	1.0444	1.1123	0
18/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7342.6800	7196.5500	7.3427	7.1966	0
18/09/2023	R035 On 01-August-24			Bond Future	12.5404	12.4958	82.6769	82.8953	0
18/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2238.2100	2336.4800	2.2382	2.3365	0
18/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6028.3800	5908.1800	6.0284	5.9082	0
18/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2257.0200	2355.7900	2.2570	2.3558	0
18/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5995.0300	5875.3300	5.9950	5.8753	0
18/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2275.9300	2375.1800	2.2759	2.3752	0
18/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5961.8200	5842.6000	5.9618	5.8426	0
18/09/2023	R035 On 07-November-24			Bond Future	12.7071	12.6605	80.0794	80.3027	0
18/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3018.2400	3129.2000	3.0182	3.1292	0
18/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5642.3200	5530.0700	5.6423	5.5301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3038.7900	3150.1900	3.0388	3.1502	0
18/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5612.9100	5501.1000	5.6129	5.5011	0
18/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3059.4200	3171.2500	3.0594	3.1713	0
18/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5583.6200	5472.2400	5.5836	5.4722	0
18/09/2023	R053 On 02-November-23			Bond Future	12.6293	12.6051	93.4431	93.6166	5,189
18/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2929.2800	3105.6900	2.9293	3.1057	0
18/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1653.5300	1656.4200	1.6535	1.6564	0
18/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2972.3700	3149.4300	2.9724	3.1494	0
18/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1626.9900	1630.5300	1.6270	1.6305	0
18/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3015.6000	3193.3000	3.0156	3.1933	0
18/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1600.6800	1604.8600	1.6007	1.6049	0
18/09/2023	R053 On 01-February-24			Bond Future	12.7442	12.7190	95.5177	95.6951	0
18/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4546.2500	4690.4100	4.5463	4.6904	0
18/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3325.3700	3292.1000	3.3254	3.2921	0
18/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4586.7200	4731.3500	4.5867	4.7314	0
18/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3297.3200	3264.5200	3.2973	3.2645	0
18/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4627.3200	4772.4200	4.6273	4.7724	0
18/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3269.4900	3237.1600	3.2695	3.2372	0
18/09/2023	R053 On 02-May-24			Bond Future	12.8660	12.8398	91.7635	91.9447	0
18/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5549.4500	5684.3300	5.5495	5.6843	0
18/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4497.2900	4450.9900	4.4973	4.4510	0
18/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5588.2500	5723.5100	5.5883	5.7235	0
18/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4468.5700	4422.6500	4.4686	4.4227	0
18/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5627.4200	5763.0600	5.6274	5.7631	0
18/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4440.3200	4394.7800	4.4403	4.3948	0
18/09/2023	R053 On 01-August-24			Bond Future	12.9944	12.9672	93.7745	93.9594	0
18/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6167.6900	6297.6100	6.1677	6.2976	0
18/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5257.3200	5202.4000	5.2573	5.2024	0
18/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6205.1300	6335.3900	6.2051	6.3354	0
18/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5228.3000	5173.7200	5.2283	5.1737	0
18/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6242.6400	6373.2400	6.2426	6.3732	0
18/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5199.4500	5145.2100	5.1995	5.1452	0
18/09/2023	R053 On 07-November-24			Bond Future	13.1467	13.1183	90.0773	90.2661	0
18/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4953.1900	5064.0700	4.9532	5.0641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7378.1700	7300.2500	7.3782	7.3003	0
18/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4985.2300	5096.4900	4.9852	5.0965	0
18/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7340.5600	7263.0200	7.3406	7.2630	0
18/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5017.3600	5128.9800	5.0174	5.1290	0
18/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7303.1300	7225.9500	7.3031	7.2260	0
18/09/2023	R186 On 02-November-23			Bond Future	9.1126	9.0762	107.6619	107.7613	124,977
18/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	638.1200	711.2200	0.6381	0.7112	1,715
18/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	536.2300	509.9300	0.5362	0.5099	0
18/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1049.4900	1136.1900	1.0495	1.1362	0
18/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	323.4100	310.7100	0.3234	0.3107	0
18/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1069.2200	1156.3700	1.0692	1.1564	0
18/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	316.1100	303.8600	0.3161	0.3039	0
18/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1089.2200	1176.8100	1.0892	1.1768	0
18/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	309.0900	297.2800	0.3091	0.2973	0
18/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3514.0000	3614.7400	3.5140	3.6147	0
18/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	23.8800	25.2200	0.0239	0.0252	1,715
18/09/2023	R186 On 01-February-24			Bond Future	9.1210	9.0809	104.7421	104.8438	0
18/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1575.0700	1652.1600	1.5751	1.6522	0
18/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	620.8500	596.2900	0.6209	0.5963	0
18/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1592.3100	1669.7100	1.5923	1.6697	0
18/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	613.0600	588.8100	0.6131	0.5888	0
18/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1609.8600	1687.5800	1.6099	1.6876	0
18/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	605.5900	581.6600	0.6056	0.5817	0
18/09/2023	R186 On 02-May-24			Bond Future	9.1359	9.0915	107.0562	107.1599	0
18/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	202.5000	222.9700	0.2025	0.2230	0
18/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2921.5700	2838.3800	2.9216	2.8384	0
18/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	205.6600	226.3800	0.2057	0.2264	0
18/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2900.6100	2817.6700	2.9006	2.8177	0
18/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	209.8800	230.9000	0.2099	0.2309	0
18/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2880.7100	2798.0700	2.8807	2.7981	0
18/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2107.0100	2184.6500	2.1070	2.1847	2,030
18/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	732.1500	706.1300	0.7322	0.7061	0
18/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3314.3000	3403.9100	3.3143	3.4039	0
18/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	416.8400	402.7900	0.4168	0.4028	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
18/09/2023	R186 On 01-August-24			Bond Future	9.1625	9.1130	104.0947	104.2003	0
18/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	788.3800	834.2300	0.7884	0.8342	0
18/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1823.1300	1763.3900	1.8231	1.7634	0
18/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	797.7300	843.9000	0.7977	0.8439	0
18/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1810.9000	1751.4800	1.8109	1.7515	0
18/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	807.5200	854.0000	0.8075	0.8540	0
18/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1799.1100	1740.0000	1.7991	1.7400	0
18/09/2023	R186 On 07-November-24			Bond Future	9.2213	9.1649	106.5096	106.6173	0
18/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1272.9100	1330.7800	1.2729	1.3308	0
18/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1447.2700	1397.5100	1.4473	1.3975	0
18/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1283.7900	1341.9100	1.2838	1.3419	0
18/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1439.0400	1389.5300	1.4390	1.3895	0
18/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1294.7000	1353.0800	1.2947	1.3531	0
18/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1430.8500	1381.6000	1.4309	1.3816	0
18/09/2023	R197 On 02-November-23			Bond Future	341.3727	341.3997	341.3727	341.3997	0
18/09/2023	R202 On 02-November-23			Bond Future	253.1261	252.5097	253.1261	252.5097	4,618
18/09/2023	R202 On 01-February-24			Bond Future	253.8322	253.2007	253.8322	253.2007	460
18/09/2023	R202 On 02-May-24			Bond Future	259.5010	258.8549	259.5010	258.8549	0
18/09/2023	R202 On 01-August-24			Bond Future	260.1520	259.4906	260.1520	259.4906	0
18/09/2023	R202 On 07-November-24			Bond Future	266.2593	265.5813	266.2593	265.5813	0
18/09/2023	R209 On 02-November-23			Bond Future	12.2315	12.1920	62.9564	63.1359	25,368
18/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	116.2700	149.8600	0.1163	0.1499	0
18/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4395.3000	4249.4200	4.3953	4.2494	0
18/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	120.7300	155.2000	0.1207	0.1552	0
18/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4350.0900	4205.0900	4.3501	4.2051	0
18/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	125.3100	160.6900	0.1253	0.1607	0
18/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4305.0500	4160.9600	4.3051	4.1610	0
18/09/2023	R209 On 01-February-24			Bond Future	12.3402	12.2992	64.3541	64.5377	1,690
18/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1860.6900	1969.6900	1.8607	1.9697	0
18/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2855.1700	2780.6500	2.8552	2.7807	0
18/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1882.1700	1991.8000	1.8822	1.9918	0
18/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2831.0100	2757.1200	2.8310	2.7571	0
18/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1903.6200	2013.8700	1.9036	2.0139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2806.8800	2733.6100	2.8069	2.7336	0
18/09/2023	R209 On 02-May-24			Bond Future	12.4562	12.4136	62.6231	62.8106	0
18/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	824.7000	880.3200	0.8247	0.8803	0
18/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6857.7800	6725.9600	6.8578	6.7260	0
18/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	834.1200	890.1700	0.8341	0.8902	0
18/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6817.2400	6685.8500	6.8172	6.6859	0
18/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	843.4700	899.9600	0.8435	0.9000	0
18/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6776.6900	6645.7400	6.7767	6.6457	0
18/09/2023	R209 On 01-August-24			Bond Future	12.5795	12.5354	63.9960	64.1873	0
18/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1913.8400	1998.6700	1.9138	1.9987	0
18/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5512.9800	5406.4500	5.5130	5.4065	0
18/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1930.1300	2015.4000	1.9301	2.0154	0
18/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5482.5000	5376.4100	5.4825	5.3764	0
18/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1946.5000	2032.2000	1.9465	2.0322	0
18/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5452.1400	5346.4800	5.4521	5.3465	0
18/09/2023	R209 On 07-November-24			Bond Future	12.7271	12.6812	62.3243	62.5198	0
18/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2739.9000	2838.9200	2.7399	2.8389	0
18/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4992.2400	4895.7300	4.9922	4.8957	0
18/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2758.3400	2857.7400	2.7583	2.8577	0
18/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4966.0500	4869.9200	4.9661	4.8699	0
18/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2776.8500	2876.6300	2.7769	2.8766	0
18/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4939.9800	4844.2300	4.9400	4.8442	0
18/09/2023	R210 On 02-November-23			Bond Future	226.6068	226.6204	226.6068	226.6204	206
18/09/2023	R210 On 01-February-24			Bond Future	231.6932	231.7072	231.6932	231.7072	300
18/09/2023	R210 On 02-May-24			Bond Future	233.6100	233.6233	233.6100	233.6233	0
18/09/2023	R210 On 01-August-24			Bond Future	238.7883	238.8011	238.7883	238.8011	0
18/09/2023	R210 On 07-November-24			Bond Future	241.0576	241.0678	241.0576	241.0678	0
18/09/2023	R213 On 02-November-23			Bond Future	11.1043	11.0645	81.1024	81.2724	28,960
18/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	796.4500	903.5600	0.7965	0.9036	731
18/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1501.0100	1438.1500	1.5010	1.4382	0
18/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1168.3900	1295.0000	1.1684	1.2950	0
18/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1144.0400	1100.6800	1.1440	1.1007	0
18/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1192.3900	1320.0300	1.1924	1.3200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1125.4200	1083.0900	1.1254	1.0831	0
18/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1216.7300	1345.3900	1.2167	1.3454	0
18/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1107.1700	1065.8600	1.1072	1.0659	0
18/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2069.0100	2222.4600	2.0690	2.2225	731
18/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	653.3400	636.8200	0.6533	0.6368	0
18/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6514.3700	6688.4100	6.5144	6.6884	0
18/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	60.9700	65.0400	0.0610	0.0650	731
18/09/2023	R213 On 01-February-24			Bond Future	11.2081	11.1663	82.9031	83.0769	0
18/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3314.4300	3451.5200	3.3144	3.4515	0
18/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1302.9100	1266.1900	1.3029	1.2662	0
18/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3341.7800	3479.2800	3.3418	3.4793	0
18/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1290.0300	1253.7200	1.2900	1.2537	0
18/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3369.2100	3507.1200	3.3692	3.5071	0
18/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1277.2600	1241.3600	1.2773	1.2414	0
18/09/2023	R213 On 02-May-24			Bond Future	11.3117	11.2680	81.1760	81.3535	0
18/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	991.3700	1053.5100	0.9914	1.0535	0
18/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5309.3300	5193.9900	5.3093	5.1940	0
18/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1002.4800	1065.0800	1.0025	1.0651	0
18/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5277.2100	5162.3300	5.2772	5.1623	0
18/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1013.6900	1076.7400	1.0137	1.0767	0
18/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5245.2100	5130.7800	5.2452	5.1308	0
18/09/2023	R213 On 01-August-24			Bond Future	11.4247	11.3788	82.9563	83.1374	0
18/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1980.8400	2067.2400	1.9808	2.0672	0
18/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4244.2200	4149.5000	4.2442	4.1495	0
18/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1997.8200	2084.6400	1.9978	2.0846	0
18/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4220.4300	4126.1300	4.2204	4.1261	0
18/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2014.5700	2101.8200	2.0146	2.1018	0
18/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4196.4400	4102.5700	4.1964	4.1026	0
18/09/2023	R213 On 07-November-24			Bond Future	11.5749	11.5264	81.3206	81.5057	0
18/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2645.1400	2741.4300	2.6451	2.7414	0
18/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4051.7100	3962.9900	4.0517	3.9630	0
18/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2663.3200	2759.9800	2.6633	2.7600	0
18/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4030.9300	3942.5800	4.0309	3.9426	0
18/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2681.9100	2778.9300	2.6819	2.7789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4010.5900	3922.6000	4.0106	3.9226	0
18/09/2023	R214 On 02-November-23			Bond Future	12.6104	12.5811	58.5757	58.7091	21,496
18/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	45.5300	60.2500	0.0455	0.0603	0
18/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5728.3700	5609.7500	5.7284	5.6098	0
18/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	47.3600	62.5200	0.0474	0.0625	0
18/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5677.5500	5559.3700	5.6776	5.5594	0
18/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	49.2600	64.8700	0.0493	0.0649	0
18/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5626.8600	5509.1300	5.6269	5.5091	0
18/09/2023	R214 On 01-February-24			Bond Future	12.7274	12.6970	59.8763	60.0126	0
18/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1186.0300	1255.0800	1.1860	1.2551	0
18/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3916.6300	3849.3400	3.9166	3.8493	0
18/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1202.2100	1271.7900	1.2022	1.2718	0
18/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3884.6300	3817.8700	3.8846	3.8179	0
18/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1218.5300	1288.6300	1.2185	1.2886	0
18/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3852.8200	3786.5800	3.8528	3.7866	0
18/09/2023	R214 On 02-May-24			Bond Future	12.8422	12.8108	57.8945	58.0337	0
18/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	761.9000	804.0500	0.7619	0.8041	0
18/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7423.8300	7326.7700	7.4238	7.3268	0
18/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	770.7600	813.2300	0.7708	0.8132	0
18/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7380.2500	7283.5100	7.3803	7.2835	0
18/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	779.8200	822.6300	0.7798	0.8226	0
18/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7336.9300	7240.5300	7.3369	7.2405	0
18/09/2023	R214 On 01-August-24			Bond Future	12.9632	12.9306	59.1638	59.3059	0
18/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1905.1500	1971.7400	1.9052	1.9717	0
18/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5579.1700	5503.7000	5.5792	5.5037	0
18/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1921.7200	1988.6400	1.9217	1.9886	0
18/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5547.7400	5472.6000	5.5477	5.4726	0
18/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1938.1500	2005.4100	1.9382	2.0054	0
18/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5516.2300	5441.4300	5.5162	5.4414	0
18/09/2023	R214 On 07-November-24			Bond Future	13.1105	13.0767	57.2292	57.3743	0
18/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2801.4000	2879.0100	2.8014	2.8790	0
18/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5054.3700	4986.8600	5.0544	4.9869	0
18/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2820.9300	2898.8400	2.8209	2.8988	0
18/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5028.4300	4961.2200	5.0284	4.9612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2840.5200	2918.7300	2.8405	2.9187	0
18/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5002.5900	4935.6800	5.0026	4.9357	0
18/09/2023	R248 On 02-November-23			Bond Future	12.7027	12.6837	72.0533	72.1584	232,371
18/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	43.7200	56.5300	0.0437	0.0565	0
18/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7466.9000	7374.5500	7.4669	7.3746	0
18/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	45.5500	58.7500	0.0456	0.0588	0
18/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7403.0400	7311.0800	7.4030	7.3111	0
18/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	47.4400	61.0500	0.0474	0.0611	0
18/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7339.3300	7247.7800	7.3393	7.2478	0
18/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	152.8000	183.8100	0.1528	0.1838	207
18/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5458.1100	5383.9600	5.4581	5.3840	0
18/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1110.5100	1204.4900	1.1105	1.2045	207
18/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2243.4700	2232.2900	2.2435	2.2323	0
18/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4984.6200	5108.5400	4.9846	5.1085	0
18/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	334.8500	353.6100	0.3349	0.3536	207
18/09/2023	R248 On 01-February-24			Bond Future	12.8247	12.8048	73.6530	73.7605	0
18/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	473.5400	506.2000	0.4735	0.5062	1,000
18/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8360.2100	8285.3500	8.3602	8.2854	0
18/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1310.5300	1371.1700	1.3105	1.3712	0
18/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5201.0800	5154.2000	5.2011	5.1542	0
18/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1329.0000	1390.1000	1.3290	1.3901	0
18/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5159.9800	5113.5600	5.1600	5.1136	0
18/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1347.6200	1409.1800	1.3476	1.4092	0
18/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5119.1100	5073.1500	5.1191	5.0732	0
18/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1627.5300	1695.4400	1.6275	1.6954	1,000
18/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4575.0100	4535.4000	4.5750	4.5354	0
18/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4709.2300	4812.2500	4.7092	4.8123	0
18/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1864.3200	1859.8200	1.8643	1.8598	1,000
18/09/2023	R248 On 02-May-24			Bond Future	12.9443	12.9237	70.8316	70.9414	0
18/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	847.0000	883.4400	0.8470	0.8834	0
18/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9635.7700	9562.4800	9.6358	9.5625	0
18/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	857.1400	893.8700	0.8571	0.8939	0
18/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9580.2500	9507.2500	9.5803	9.5073	0
18/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	867.5300	904.5500	0.8675	0.9046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9525.0800	9452.3700	9.5251	9.4524	0
18/09/2023	R248 On 01-August-24			Bond Future	13.0705	13.0492	72.3844	72.4963	13,000
18/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2456.0700	2516.4100	2.4561	2.5164	0
18/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6710.4600	6658.9000	6.7105	6.6589	0
18/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2476.7200	2537.3400	2.4767	2.5373	0
18/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6672.9300	6621.6500	6.6729	6.6217	0
18/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2497.4700	2558.3700	2.4975	2.5584	0
18/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6635.5800	6584.5800	6.6356	6.5846	0
18/09/2023	R248 On 07-November-24			Bond Future	13.2240	13.2018	69.6111	69.7253	0
18/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3581.5800	3649.9900	3.5816	3.6500	0
18/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5927.8600	5882.0800	5.9279	5.8821	0
18/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3605.7200	3674.3600	3.6057	3.6744	0
18/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5897.5700	5852.0200	5.8976	5.8520	0
18/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3629.9300	3698.8000	3.6299	3.6988	0
18/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5867.4300	5822.1100	5.8674	5.8221	0
18/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0