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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
28/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	2025 On 02-November-23			Bond Future	172.7489	172.6972	172.7489	172.6972	5,478
28/09/2023	2025 On 01-February-24			Bond Future	174.8149	174.7622	174.8149	174.7622	2,884
28/09/2023	2025 On 02-May-24			Bond Future	178.7523	178.6981	178.7523	178.6981	0
28/09/2023	2025 On 01-August-24			Bond Future	180.8734	180.8175	180.8734	180.8175	0
28/09/2023	2025 On 07-November-24			Bond Future	185.1170	185.0592	185.1170	185.0592	0
28/09/2023	2029 On 02-November-23			Bond Future	124.3246	125.2279	124.3246	125.2279	2,068
28/09/2023	2029 On 01-February-24			Bond Future	127.1016	128.0252	127.1016	128.0252	728
28/09/2023	2029 On 02-May-24			Bond Future	128.5987	129.5430	128.5987	129.5430	0
28/09/2023	2029 On 01-August-24			Bond Future	131.4475	132.4122	131.4475	132.4122	0
28/09/2023	2029 On 07-November-24			Bond Future	133.1302	134.1172	133.1302	134.1172	0
28/09/2023	2030 On 02-November-23			Bond Future	11.0375	10.8549	88.6959	89.4371	91,132

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0300	0.2600	0.0000	0.0003	800
28/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	6190.2800	5449.3200	6.1903	5.4493	0
28/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	3.3700	12.2400	0.0034	0.0122	500
28/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	4797.7100	4065.3900	4.7977	4.0654	0
28/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	17.5800	48.4400	0.0176	0.0484	800
28/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	4038.2400	3327.9100	4.0382	3.3279	0
28/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	126.7300	251.5400	0.1267	0.2515	500
28/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2792.0900	2175.7100	2.7921	2.1757	0
28/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	328.2000	557.3300	0.3282	0.5573	500
28/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	2035.0800	1523.0200	2.0351	1.5230	0
28/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	579.4700	898.0600	0.5795	0.8981	0
28/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	1545.2300	1122.6300	1.5452	1.1226	0
28/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	595.9000	919.4500	0.5959	0.9195	0
28/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	1520.7200	1103.0800	1.5207	1.1031	0
28/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	612.6000	941.0900	0.6126	0.9411	0
28/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	1496.5000	1083.8000	1.4965	1.0838	0
28/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1230.5300	1696.4700	1.2305	1.6965	500
28/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	897.9100	622.6600	0.8979	0.6227	0
28/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2071.5200	2645.8000	2.0715	2.6458	0
28/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	504.0900	337.1800	0.5041	0.3372	500
28/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	2500.3000	3111.2700	2.5003	3.1113	0
28/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	382.5100	252.2900	0.3825	0.2523	800
28/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	4890.2100	5599.0000	4.8902	5.5990	0
28/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	86.9900	54.5900	0.0870	0.0546	500
28/09/2023	2030 On 01-February-24			Bond Future	11.1468	10.9541	86.6496	87.4072	0
28/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	173.1100	252.6000	0.1731	0.2526	400
28/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	6624.1100	5946.0000	6.6241	5.9460	0
28/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	296.9900	419.7700	0.2970	0.4198	500
28/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	5391.4800	4756.6600	5.3915	4.7567	0
28/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	318.7700	448.3600	0.3188	0.4484	1,360
28/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	5245.4400	4617.4300	5.2454	4.6174	0
28/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	360.0900	502.1800	0.3601	0.5022	500
28/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4993.9900	4378.4800	4.9940	4.3785	0
28/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	405.5000	560.8100	0.4055	0.5608	400

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28/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	4747.8000	4145.5100	4.7478	4.1455	0
28/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	470.1900	643.4600	0.4702	0.6435	200
28/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	4439.2800	3854.9500	4.4393	3.8550	0
28/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	680.0600	904.9600	0.6801	0.9050	500
28/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3704.0400	3171.3400	3.7040	3.1713	0
28/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	1578.1300	1959.5100	1.5781	1.9595	0
28/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	2154.6200	1778.4000	2.1546	1.7784	700
28/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2227.3600	2685.3400	2.2274	2.6853	0
28/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1592.1400	1292.5200	1.5921	1.2925	1,360
28/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2319.7000	2786.9600	2.3197	2.7870	0
28/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1529.6700	1239.3300	1.5297	1.2393	0
28/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2343.0000	2812.5600	2.3430	2.8126	0
28/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1514.3300	1226.2900	1.5143	1.2263	0
28/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2366.6100	2838.4500	2.3666	2.8385	0
28/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1499.3100	1213.5500	1.4993	1.2136	0
28/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	3329.7300	3880.1600	3.3297	3.8802	0
28/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	1010.7400	803.5700	1.0107	0.8036	200
28/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	3605.1200	4173.3400	3.6051	4.1733	0
28/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	909.2600	719.8800	0.9093	0.7199	500
28/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	3633.0800	4203.0200	3.6331	4.2030	0
28/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	899.6500	711.9900	0.8997	0.7120	500
28/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	4323.6900	4931.2300	4.3237	4.9312	0
28/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	694.8800	544.8200	0.6949	0.5448	400
28/09/2023	2030 On 02-May-24			Bond Future	11.2657	11.0621	88.5804	89.3548	0
28/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	389.9600	515.4900	0.3900	0.5155	1,000
28/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	6738.7600	6089.9100	6.7388	6.0899	0
28/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	470.4100	615.9000	0.4704	0.6159	0
28/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	6202.0900	5573.2000	6.2021	5.5732	0
28/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	476.9300	623.9200	0.4769	0.6239	0
28/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	6167.6500	5540.2600	6.1677	5.5403	0
28/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	483.3500	631.8300	0.4834	0.6318	0
28/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	6133.1300	5507.2300	6.1331	5.5072	0
28/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	740.2400	943.1100	0.7402	0.9431	1,000
28/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	5051.6600	4480.1500	5.0517	4.4802	0

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28/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1274.1000	1566.3700	1.2741	1.5664	500
28/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3760.0000	3277.8900	3.7600	3.2779	0
28/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	1577.8100	1911.2600	1.5778	1.9113	1,080
28/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	3284.2700	2843.3400	3.2843	2.8433	0
28/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2112.7700	2507.2400	2.1128	2.5072	500
28/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2665.9700	2286.0600	2.6660	2.2861	0
28/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	3973.9300	4512.1500	3.9739	4.5122	0
28/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1469.5900	1233.4300	1.4696	1.2334	1,000
28/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5146.9300	5743.4500	5.1469	5.7435	0
28/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	1057.3500	879.4900	1.0574	0.8795	1,080
28/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	7308.7900	7983.5100	7.3088	7.9835	0
28/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	534.3500	434.6900	0.5344	0.4347	500
28/09/2023	2030 On 01-August-24			Bond Future	11.4068	11.1910	86.5158	87.3069	0
28/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1075.3000	1321.6700	1.0753	1.3217	0
28/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4960.2100	4415.4700	4.9602	4.4155	0
28/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1086.1900	1334.2500	1.0862	1.3343	0
28/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4932.6100	4389.5600	4.9326	4.3896	0
28/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1097.1500	1346.9200	1.0972	1.3469	0
28/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4905.0900	4363.7500	4.9051	4.3638	0
28/09/2023	2030 On 07-November-24			Bond Future	11.5745	11.3447	88.5202	89.3293	0
28/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1594.9300	1900.7900	1.5949	1.9008	0
28/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	4578.5700	4075.3500	4.5786	4.0754	0
28/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	1608.8500	1916.3600	1.6089	1.9164	0
28/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	4555.9800	4054.4100	4.5560	4.0544	0
28/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	1622.8300	1931.9900	1.6228	1.9320	0
28/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	4533.4800	4033.5600	4.5335	4.0336	0
28/09/2023	2032 On 02-November-23			Bond Future	11.9557	11.7638	81.5334	82.4074	171,333
28/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0500	0.0000	0.0001	7,750
28/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	7712.1900	6838.2500	7.7122	6.8383	0
28/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.1200	0.8700	0.0001	0.0009	500
28/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	6550.1500	5676.9100	6.5502	5.6769	0
28/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.1500	1.0100	0.0002	0.0010	500
28/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	6500.1000	5626.9700	6.5001	5.6270	0
28/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.9300	4.6200	0.0009	0.0046	500

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28/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	5902.8800	5032.5800	5.9029	5.0326	0
28/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	5.0400	18.6000	0.0050	0.0186	10,000
28/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	5216.0600	4355.6300	5.2161	4.3556	0
28/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	20.3900	58.7300	0.0204	0.0587	0
28/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	4499.1000	3663.4500	4.4991	3.6635	500
28/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	39.7400	101.7900	0.0397	0.1018	500
28/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	4082.9800	3271.0400	4.0830	3.2710	0
28/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	89.5700	198.8800	0.0896	0.1989	0
28/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	3508.9300	2744.2500	3.5089	2.7443	0
28/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	94.7400	208.3000	0.0947	0.2083	0
28/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	3466.3600	2705.9300	3.4664	2.7059	0
28/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	100.1300	218.0200	0.1001	0.2180	0
28/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	3424.0400	2667.9400	3.4240	2.6679	0
28/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	123.6300	259.4800	0.1236	0.2595	0
28/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	3257.0700	2518.9300	3.2571	2.5189	500
28/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	324.8900	576.8500	0.3249	0.5769	0
28/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	2420.8100	1798.7800	2.4208	1.7988	500
28/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	460.5200	770.6300	0.4605	0.7706	0
28/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	2090.4100	1526.5300	2.0904	1.5265	15,500
28/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	779.8900	1194.9800	0.7799	1.1950	0
28/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	1579.5700	1120.6700	1.5796	1.1207	500
28/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1043.8800	1525.1700	1.0439	1.5252	0
28/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	1296.2100	903.5100	1.2962	0.9035	0
28/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2046.9500	2692.0800	2.0470	2.6921	0
28/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	686.0200	457.1600	0.6860	0.4572	500
28/09/2023	2032 On 01-February-24			Bond Future	12.0880	11.8871	83.3347	84.2280	0
28/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	76.3800	119.3600	0.0764	0.1194	1,200
28/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	9979.4800	9129.1200	9.9795	9.1291	0
28/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	231.7300	339.0700	0.2317	0.3391	500
28/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	7218.3200	6432.3200	7.2183	6.4323	0
28/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	324.2900	462.8600	0.3243	0.4629	1,200
28/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	6479.2100	5724.4400	6.4792	5.7244	0
28/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	336.8000	479.3500	0.3368	0.4794	200
28/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	6394.5600	5643.7700	6.3946	5.6438	0

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28/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	585.7400	798.8700	0.5857	0.7989	500
28/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	5155.3800	4475.1700	5.1554	4.4752	0
28/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	1552.6600	1952.4900	1.5527	1.9525	0
28/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	3063.4600	2569.9500	3.0635	2.5700	200
28/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	1712.1900	2135.2500	1.7122	2.1353	0
28/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2862.0600	2391.7800	2.8621	2.3918	0
28/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	1732.8200	2158.7800	1.7328	2.1588	0
28/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2837.7200	2370.3400	2.8377	2.3703	0
28/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	1753.3900	2182.2300	1.7534	2.1822	0
28/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2813.3500	2348.8500	2.8134	2.3489	0
28/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	3360.6200	3959.0000	3.3606	3.9590	0
28/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1568.0100	1273.0500	1.5680	1.2731	200
28/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	3705.5800	4330.2800	3.7056	4.3303	0
28/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1400.7600	1132.1200	1.4008	1.1321	1,200
28/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4032.1600	4679.4600	4.0322	4.6795	0
28/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	1261.6800	1015.6400	1.2617	1.0156	500
28/09/2023	2032 On 02-May-24			Bond Future	12.2263	12.0158	81.0296	81.9427	0
28/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	374.9700	499.8100	0.3750	0.4998	1,000
28/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	8967.0900	8178.7900	8.9671	8.1788	0
28/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	466.6500	615.5200	0.4667	0.6155	0
28/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	8179.6200	7415.3500	8.1796	7.4154	0
28/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	472.3200	622.6200	0.4723	0.6226	0
28/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	8136.7700	7373.9300	8.1368	7.3739	0
28/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	478.0400	629.7800	0.4780	0.6298	0
28/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	8094.0200	7332.6200	8.0940	7.3326	0
28/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	495.2500	651.3400	0.4953	0.6513	500
28/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7966.0000	7208.9500	7.9660	7.2090	0
28/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	531.5400	696.6100	0.5315	0.6966	1,550
28/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	7712.7700	6964.7000	7.7128	6.9647	0
28/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	691.5000	892.7500	0.6915	0.8928	1,000
28/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	6869.0900	6157.2000	6.8691	6.1572	0
28/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	923.1100	1170.2400	0.9231	1.1702	500
28/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	6018.5100	5352.5000	6.0185	5.3525	0
28/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1249.6000	1553.1700	1.2496	1.5532	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
28/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	5142.7400	4533.1700	5.1427	4.5332	0
28/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	4676.8500	5306.9200	4.6769	5.3069	0
28/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1842.4000	1559.3300	1.8424	1.5593	1,000
28/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	5490.4900	6163.9000	5.4905	6.1639	0
28/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1516.7500	1277.0200	1.5168	1.2770	500
28/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6001.8900	6698.8100	6.0019	6.6988	0
28/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1347.2100	1130.9900	1.3472	1.1310	1,550
28/09/2023	2032 On 01-August-24			Bond Future	12.3807	12.1601	82.8045	83.7374	0
28/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1117.0300	1379.4700	1.1170	1.3795	0
28/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	6596.9400	5926.4500	6.5969	5.9265	0
28/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1128.4700	1392.7700	1.1285	1.3928	0
28/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	6562.6700	5894.0400	6.5627	5.8940	0
28/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1140.2400	1406.4300	1.1402	1.4064	0
28/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	6528.7600	5862.0200	6.5288	5.8620	0
28/09/2023	2032 On 07-November-24			Bond Future	12.5704	12.3377	80.5571	81.5114	0
28/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1575.2400	1895.7000	1.5752	1.8957	0
28/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	6222.2700	5588.4600	6.2223	5.5885	0
28/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1588.8600	1911.1400	1.5889	1.9111	0
28/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	6192.1000	5560.1100	6.1921	5.5601	0
28/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	1602.5400	1926.6600	1.6025	1.9267	0
28/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	6162.0300	5531.8800	6.1620	5.5319	0
28/09/2023	2033 On 02-November-23			Bond Future	116.5510	117.5998	116.5510	117.5998	2,258
28/09/2023	2033 On 01-February-24			Bond Future	119.1544	120.2267	119.1544	120.2267	5,737
28/09/2023	2033 On 02-May-24			Bond Future	120.3775	121.4738	120.3775	121.4738	0
28/09/2023	2033 On 01-August-24			Bond Future	123.0442	124.1644	123.0442	124.1644	0
28/09/2023	2033 On 07-November-24			Bond Future	124.4318	125.5779	124.4318	125.5779	0
28/09/2023	2037 On 02-November-23			Bond Future	12.9805	12.8195	74.2733	75.0689	73,395
28/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	5.6400	14.4400	0.0056	0.0144	0
28/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	7559.6400	6772.7500	7.5596	6.7728	0
28/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	6.0100	15.2900	0.0060	0.0153	0
28/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	7503.2400	6716.8300	7.5032	6.7168	0
28/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	6.4100	16.1900	0.0064	0.0162	0
28/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	7446.9300	6661.0200	7.4469	6.6610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	71.1400	137.3100	0.0711	0.1373	731
28/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	5019.6500	4290.1300	5.0197	4.2901	0
28/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	447.4800	690.3800	0.4475	0.6904	731
28/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	2759.2900	2206.5000	2.7593	2.2065	0
28/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	4474.4800	5201.9500	4.4745	5.2020	0
28/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	212.6500	144.4300	0.2127	0.1444	731
28/09/2023	2037 On 01-February-24			Bond Future	13.1258	12.9582	71.6579	72.4713	76,958
28/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	629.6000	817.6700	0.6296	0.8177	2,500
28/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5881.7800	5256.5100	5.8818	5.2565	0
28/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	905.5400	1146.9000	0.9055	1.1469	0
28/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4995.7800	4423.8000	4.9958	4.4238	0
28/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	919.9300	1163.8300	0.9199	1.1638	0
28/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4957.9700	4388.5300	4.9580	4.3885	0
28/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	934.6000	1181.0600	0.9346	1.1811	0
28/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4920.4900	4353.6100	4.9205	4.3536	0
28/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2085.4700	2488.7600	2.0855	2.4888	0
28/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	3036.8300	2626.7800	3.0368	2.6268	2,500
28/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	4978.9700	5591.4100	4.9790	5.5914	0
28/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	1260.6900	1059.7900	1.2607	1.0598	2,500
28/09/2023	2037 On 02-May-24			Bond Future	13.2766	13.1021	73.2546	74.0859	0
28/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	424.6400	539.4500	0.4246	0.5395	0
28/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9996.3600	9279.8200	9.9964	9.2798	0
28/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	430.3700	546.4200	0.4304	0.5464	0
28/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	9945.3400	9230.0400	9.9453	9.2300	0
28/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	436.2800	553.5800	0.4363	0.5536	0
28/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	9894.5500	9180.5000	9.8946	9.1805	0
28/09/2023	2037 On 01-August-24			Bond Future	13.4446	13.2625	70.6034	71.4527	0
28/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1237.9000	1469.8200	1.2379	1.4698	0
28/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7934.0100	7316.5800	7.9340	7.3166	0
28/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1250.6700	1484.2600	1.2507	1.4843	0
28/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7894.0100	7278.2500	7.8940	7.2783	0
28/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1263.5400	1498.7900	1.2635	1.4988	0
28/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	7854.1600	7240.0600	7.8542	7.2401	0
28/09/2023	2037 On 07-November-24			Bond Future	13.6320	13.4416	72.2373	73.1062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	1998.3100	2306.1700	1.9983	2.3062	0
28/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	7054.2600	6493.3100	7.0543	6.4933	0
28/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2014.2900	2323.7800	2.0143	2.3238	0
28/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	7020.1900	6460.8700	7.0202	6.4609	0
28/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2030.3500	2341.4600	2.0304	2.3415	0
28/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6986.2400	6428.5400	6.9862	6.4285	0
28/09/2023	2038 On 02-November-23			Bond Future	125.0742	126.7118	125.0742	126.7118	4,695
28/09/2023	2038 On 01-February-24			Bond Future	125.8512	127.5256	125.8512	127.5256	0
28/09/2023	2038 On 02-May-24			Bond Future	128.6857	130.3975	128.6857	130.3975	0
28/09/2023	2038 On 01-August-24			Bond Future	129.4672	131.2168	129.4672	131.2168	0
28/09/2023	2038 On 07-November-24			Bond Future	132.5036	134.2937	132.5036	134.2937	0
28/09/2023	2040 On 02-November-23			Bond Future	13.1452	13.0097	74.8449	75.5496	48,258
28/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	1.5800	3.9900	0.0016	0.0040	875
28/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	9347.8900	8645.5900	9.3479	8.6456	0
28/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	2.6100	6.3100	0.0026	0.0063	0
28/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	8851.8300	8150.8200	8.8518	8.1508	0
28/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	2.7700	6.6700	0.0028	0.0067	0
28/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	8790.1800	8089.3700	8.7902	8.0894	0
28/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	2.9400	7.0500	0.0029	0.0071	0
28/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	8728.6200	8028.0200	8.7286	8.0280	0
28/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	9.6100	20.7600	0.0096	0.0208	128
28/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	7515.7000	6822.1400	7.5157	6.8221	0
28/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	49.4000	90.9600	0.0494	0.0910	875
28/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	5778.8500	5115.7000	5.7789	5.1157	0
28/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	360.0800	538.6700	0.3601	0.5387	128
28/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	3262.7500	2736.6300	3.2628	2.7366	0
28/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	977.2800	1310.7400	0.9773	1.3107	0
28/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1890.5400	1519.2900	1.8905	1.5193	875
28/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3032.4300	3600.6300	3.0324	3.6006	0
28/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	549.8600	413.3500	0.5499	0.4134	128
28/09/2023	2040 On 01-February-24			Bond Future	13.2901	13.1489	71.9918	72.7122	102,604
28/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	751.8500	932.5700	0.7519	0.9326	0
28/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5886.5100	5346.8400	5.8865	5.3468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	764.5700	947.4200	0.7646	0.9474	0
28/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	5842.8000	5305.2600	5.8428	5.3053	0
28/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	777.4500	962.4300	0.7775	0.9624	0
28/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	5799.3100	5263.9000	5.7993	5.2639	0
28/09/2023	2040 On 02-May-24			Bond Future	13.4396	13.2926	73.5959	74.3322	0
28/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	454.0100	555.6900	0.4540	0.5557	0
28/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	10613.2200	9978.5900	10.6132	9.9786	0
28/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	460.3100	563.1100	0.4603	0.5631	0
28/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	10558.3300	9924.8200	10.5583	9.9248	0
28/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	466.5600	570.4700	0.4666	0.5705	0
28/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	10503.4700	9871.0700	10.5035	9.8711	0
28/09/2023	2040 On 01-August-24			Bond Future	13.6055	13.4523	70.7017	71.4539	0
28/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1394.8200	1609.2800	1.3948	1.6093	0
28/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	8120.0500	7582.2500	8.1201	7.5823	0
28/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1409.1200	1625.1100	1.4091	1.6251	0
28/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	8078.2200	7541.9500	8.0782	7.5420	0
28/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1423.3100	1640.8100	1.4233	1.6408	0
28/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	8036.3500	7501.5900	8.0364	7.5016	0
28/09/2023	2040 On 07-November-24			Bond Future	13.7898	13.6297	72.3375	73.1069	0
28/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2347.4300	2637.4100	2.3474	2.6374	0
28/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	7113.5400	6634.1200	7.1135	6.6341	0
28/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2366.1000	2657.5500	2.3661	2.6576	0
28/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	7079.4000	6601.4500	7.0794	6.6015	0
28/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2384.8600	2677.7800	2.3849	2.6778	0
28/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	7045.4100	6568.9300	7.0454	6.5689	0
28/09/2023	2044 On 02-November-23			Bond Future	13.2442	13.1036	70.9202	71.6438	52,387
28/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	1.1600	3.0600	0.0012	0.0031	0
28/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	9662.2700	8940.5500	9.6623	8.9406	0
28/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	1.2300	3.2500	0.0012	0.0033	0
28/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	9598.7500	8877.1500	9.5988	8.8772	0
28/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	1.3200	3.4500	0.0013	0.0035	0
28/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	9535.3400	8813.8500	9.5353	8.8139	0
28/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	15.9900	33.7100	0.0160	0.0337	5,860
28/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	6897.9200	6192.0200	6.8979	6.1920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	406.9100	609.2500	0.4069	0.6093	0
28/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	3008.2900	2487.0100	3.0083	2.4870	5,860
28/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	809.6400	1121.1400	0.8096	1.1211	0
28/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	2074.4300	1662.3100	2.0744	1.6623	6,375
28/09/2023	2044 On 01-February-24			Bond Future	13.3862	13.2398	68.1056	68.8452	39,508
28/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	587.8600	743.6300	0.5879	0.7436	0
28/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	6590.4200	6006.5600	6.5904	6.0066	0
28/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	598.6300	756.4400	0.5986	0.7564	0
28/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	6543.4800	5961.6600	6.5435	5.9617	0
28/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	609.4200	769.2700	0.6094	0.7693	0
28/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	6496.6400	5916.8600	6.4966	5.9169	0
28/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2369.4600	2750.8000	2.3695	2.7508	0
28/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	3056.9200	2698.6300	3.0569	2.6986	5,000
28/09/2023	2044 On 02-May-24			Bond Future	13.5324	13.3800	69.6230	70.3791	0
28/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	430.4100	530.7900	0.4304	0.5308	0
28/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	10880.2700	10224.5700	10.8803	10.2246	0
28/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	436.5000	538.0200	0.4365	0.5380	0
28/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	10823.8400	10169.2800	10.8238	10.1693	0
28/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	442.5600	545.2000	0.4426	0.5452	0
28/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	10767.4600	10114.0200	10.7675	10.1140	0
28/09/2023	2044 On 01-August-24			Bond Future	13.6943	13.5354	66.7669	67.5393	0
28/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1243.6300	1446.9500	1.2436	1.4470	0
28/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	8688.6300	8119.5700	8.6886	8.1196	0
28/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1257.0400	1461.8900	1.2570	1.4619	0
28/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	8644.5700	8077.0400	8.6446	8.0770	0
28/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1270.3400	1476.7200	1.2703	1.4767	0
28/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	8600.4600	8034.4600	8.6005	8.0345	0
28/09/2023	2044 On 07-November-24			Bond Future	13.8735	13.7073	68.3115	69.1016	0
28/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2288.0600	2583.4100	2.2881	2.5834	0
28/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	7156.7400	6662.0100	7.1567	6.6620	0
28/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2305.8300	2602.6800	2.3058	2.6027	0
28/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	7121.4400	6628.2100	7.1214	6.6282	0
28/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2323.4000	2621.7400	2.3234	2.6217	0
28/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	7086.0100	6594.2700	7.0860	6.5943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	2046 On 02-November-23			Bond Future	107.1117	109.0047	107.1117	109.0047	16,148
28/09/2023	2046 On 01-February-24			Bond Future	109.5042	111.4396	109.5042	111.4396	0
28/09/2023	2046 On 02-May-24			Bond Future	109.8247	111.8036	109.8247	111.8036	0
28/09/2023	2046 On 01-August-24			Bond Future	112.2570	114.2793	112.2570	114.2793	0
28/09/2023	2046 On 07-November-24			Bond Future	112.6871	114.7565	112.6871	114.7565	0
28/09/2023	2050 On 02-November-23			Bond Future	108.0692	110.8178	108.0692	110.8178	14,081
28/09/2023	2050 On 01-February-24			Bond Future	108.2356	111.0457	108.2356	111.0457	0
28/09/2023	2050 On 02-May-24			Bond Future	110.6733	113.5467	110.6733	113.5467	0
28/09/2023	2050 On 01-August-24			Bond Future	110.8196	113.7563	110.8196	113.7563	0
28/09/2023	2050 On 07-November-24			Bond Future	113.4183	116.4233	113.4183	116.4233	0
28/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	AL37 On 02-November-23			Index Future	888.8680	894.4320	888.8680	894.4320	0
28/09/2023	AL37 On 01-February-24			Index Future	908.5050	914.1920	908.5050	914.1920	0
28/09/2023	AL37 On 02-May-24			Index Future	928.7560	934.5690	928.7560	934.5690	0
28/09/2023	AL37 On 01-August-24			Index Future	949.1270	955.0650	949.1270	955.0650	0
28/09/2023	AL37 On 07-November-24			Index Future	971.1940	977.2660	971.1940	977.2660	0
28/09/2023	AL7T On 02-November-23			Index Future	989.5630	999.5590	989.5630	999.5590	0
28/09/2023	AL7T On 01-February-24			Index Future	1011.4240	1021.6420	1011.4240	1,021.6420	0
28/09/2023	AL7T On 02-May-24			Index Future	1033.9690	1044.4140	1033.9690	1,044.4140	0
28/09/2023	AL7T On 01-August-24			Index Future	1056.6490	1067.3190	1056.6490	1,067.3190	0
28/09/2023	AL7T On 07-November-24			Index Future	1081.2160	1092.1300	1081.2160	1,092.1300	0
28/09/2023	ALBI On 02-November-23			Index Future	867.4480	875.1200	867.4480	875.1200	107
28/09/2023	ALBI On 01-February-24			Index Future	886.6120	894.4530	886.6120	894.4530	0
28/09/2023	ALBI On 02-May-24			Index Future	906.3750	914.3900	906.3750	914.3900	0
28/09/2023	ALBI On 01-August-24			Index Future	926.2550	934.4440	926.2550	934.4440	0
28/09/2023	ALBI On 07-November-24			Index Future	947.7900	956.1660	947.7900	956.1660	0
28/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	ES33 On 02-November-23			Bond Future	13.4640	13.3032	69.0374	69.7051	0
28/09/2023	ES33 On 01-February-24			Bond Future	13.6470	13.4789	70.5794	71.2621	0
28/09/2023	ES33 On 02-May-24			Bond Future	13.8333	13.6577	68.3697	69.0676	0
28/09/2023	ES33 On 01-August-24			Bond Future	14.0357	13.8520	69.8826	70.5957	0
28/09/2023	ES33 On 07-November-24			Bond Future	14.2816	14.0885	67.7158	68.4453	0
28/09/2023	ES42 On 02-November-23			Bond Future	13.9205	13.7801	64.5986	65.2476	0
28/09/2023	ES42 On 01-February-24			Bond Future	14.0869	13.9405	66.0416	66.7051	0
28/09/2023	ES42 On 02-May-24			Bond Future	14.2624	14.1096	63.2664	63.9446	0
28/09/2023	ES42 On 01-August-24			Bond Future	14.4476	14.2881	64.6650	65.3581	0
28/09/2023	ES42 On 07-November-24			Bond Future	14.6687	14.5013	61.9098	62.6189	0
28/09/2023	GOVI On 02-November-23			GOVI	854.9020	862.5250	854.9020	862.5250	815
28/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	308980.0000	232750.0000	30.8980	23.2750	0
28/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	309080.0000	232850.0000	30.9080	23.2850	0
28/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	309180.0000	232950.0000	30.9180	23.2950	0
28/09/2023	GOVI On 01-February-24			GOVI	873.7880	881.5810	873.7880	881.5810	0
28/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	0.0000	16010.0000	0.0000	1.6010	0
28/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	61920.0000	0.0000	6.1920	0.0000	0
28/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	0.0000	15910.0000	0.0000	1.5910	0
28/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	62020.0000	0.0000	6.2020	0.0000	0
28/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	0.0000	15810.0000	0.0000	1.5810	0
28/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	62120.0000	0.0000	6.2120	0.0000	0
28/09/2023	GOVI On 02-May-24			GOVI	893.2660	901.2300	893.2660	901.2300	0
28/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	577040.0000	497400.0000	57.7040	49.7400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	577140.0000	497500.0000	57.7140	49.7500	0
28/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	577240.0000	497600.0000	57.7240	49.7600	0
28/09/2023	GOVI On 01-August-24			GOVI	912.8590	920.9960	912.8590	920.9960	0
28/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	305110.0000	223740.0000	30.5110	22.3740	0
28/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	305210.0000	223840.0000	30.5210	22.3840	0
28/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	305310.0000	223940.0000	30.5310	22.3940	0
28/09/2023	GOVI On 07-November-24			GOVI	934.0820	942.4050	934.0820	942.4050	0
28/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	146980.0000	63750.0000	14.6980	6.3750	0
28/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	147080.0000	63850.0000	14.7080	6.3850	0
28/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	147180.0000	63950.0000	14.7180	6.3950	0
28/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/09/2023	IGOV On 02-November-23			Index Future	326.3490	330.1020	326.3490	330.1020	475
28/09/2023	IGOV On 01-February-24			Index Future	333.6390	337.4760	333.6390	337.4760	0
28/09/2023	IGOV On 02-May-24			Index Future	341.1540	345.0770	341.1540	345.0770	0
28/09/2023	IGOV On 01-August-24			Index Future	348.7140	352.7220	348.7140	352.7220	0
28/09/2023	IGOV On 07-November-24			Index Future	356.9020	361.0030	356.9020	361.0030	0
28/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
28/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
28/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3370	8.3510	91.6630	91.6490	0
28/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3720	8.3710	91.6280	91.6290	0
28/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4770	8.4720	91.5230	91.5280	0
28/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4650	8.4630	91.5350	91.5370	0
28/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4640	8.4610	91.5360	91.5390	0
28/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4660	8.4630	91.5340	91.5370	0
28/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3280	8.3220	91.6720	91.6780	0
28/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1480	8.1430	91.8520	91.8570	0
28/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0430	8.0410	91.9570	91.9590	0
28/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9960	7.9900	92.0040	92.0100	0
28/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9530	7.9420	92.0470	92.0580	0
28/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9970	7.9900	92.0030	92.0100	0
28/09/2023	R035 On 02-November-23			Bond Future	12.6367	12.4808	79.3105	80.0899	168,847
28/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.1000	0.3800	0.0001	0.0004	400
28/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	10995.5300	10216.4800	10.9955	10.2165	0
28/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	3.0200	8.1200	0.0030	0.0081	400
28/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	8078.1300	7303.9000	8.0781	7.3039	0
28/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	16.7400	37.7300	0.0167	0.0377	0
28/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	6459.2700	5700.9300	6.4593	5.7009	0
28/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	17.7100	39.6600	0.0177	0.0397	0
28/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	6404.7300	5647.3500	6.4047	5.6474	0
28/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	18.7200	41.6800	0.0187	0.0417	0
28/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	6350.2700	5593.9000	6.3503	5.5939	0
28/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	72.0700	137.8900	0.0721	0.1379	6,500
28/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	4925.2800	4211.7700	4.9253	4.2118	0
28/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	85.9100	161.0600	0.0859	0.1611	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	4723.2200	4019.0400	4.7232	4.0190	0
28/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	514.1100	775.9300	0.5141	0.7759	731
28/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	2518.6900	2001.1800	2.5187	2.0012	0
28/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	1936.1000	2476.3500	1.9361	2.4764	0
28/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	887.7100	648.6300	0.8877	0.6486	400
28/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	4708.5500	5430.6700	4.7086	5.4307	0
28/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	176.4200	119.2100	0.1764	0.1192	731
28/09/2023	R035 On 01-February-24			Bond Future	12.7857	12.6229	81.0627	81.8593	0
28/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	60.4700	89.2600	0.0605	0.0893	400
28/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	11683.6400	10915.8300	11.6836	10.9158	0
28/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	182.3500	254.1100	0.1824	0.2541	400
28/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	8915.2200	8190.3800	8.9152	8.1904	0
28/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1261.5300	1550.5400	1.2615	1.5505	0
28/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	4286.0500	3778.4600	4.2861	3.7785	0
28/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1279.4400	1571.0100	1.2794	1.5710	0
28/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	4252.6700	3747.6400	4.2527	3.7476	0
28/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1297.4800	1591.6200	1.2975	1.5916	0
28/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	4219.4800	3717.0200	4.2195	3.7170	0
28/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	4619.4100	5196.6500	4.6194	5.1967	0
28/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1439.4900	1220.1300	1.4395	1.2201	400
28/09/2023	R035 On 02-May-24			Bond Future	12.9291	12.7594	78.3566	79.1708	0
28/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	477.4200	600.8900	0.4774	0.6009	0
28/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	9433.2400	8742.4700	9.4332	8.7425	0
28/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	483.8500	608.6100	0.4839	0.6086	0
28/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	9384.1000	8694.6200	9.3841	8.6946	0
28/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	490.3300	616.4100	0.4903	0.6164	0
28/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	9335.0700	8646.9100	9.3351	8.6469	0
28/09/2023	R035 On 01-August-24			Bond Future	13.0858	12.9087	80.0731	80.9050	0
28/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1277.2300	1509.0400	1.2772	1.5090	0
28/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	7671.1400	7071.0800	7.6711	7.0711	0
28/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1290.3500	1523.8100	1.2904	1.5238	0
28/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	7632.1000	7033.6900	7.6321	7.0337	0
28/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1303.5600	1538.6800	1.3036	1.5387	0
28/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	7593.1900	6996.4400	7.5932	6.9964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R035 On 07-November-24			Bond Future	13.2792	13.0936	77.4134	78.2643	0
28/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	1832.0900	2119.8600	1.8321	2.1199	0
28/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	7122.2000	6559.1000	7.1222	6.5591	0
28/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	1847.3100	2136.6800	1.8473	2.1367	0
28/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	7087.4600	6525.9600	7.0875	6.5260	0
28/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	1862.6000	2153.5800	1.8626	2.1536	0
28/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	7052.8300	6492.9400	7.0528	6.4929	0
28/09/2023	R053 On 02-November-23			Bond Future	13.0967	12.9509	90.2098	91.1955	5,189
28/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1010.7400	1415.2100	1.0107	1.4152	0
28/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2968.2900	2386.9800	2.9683	2.3870	0
28/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1035.7500	1446.1600	1.0358	1.4462	0
28/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	2923.6700	2348.3000	2.9237	2.3483	0
28/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1061.0300	1477.3700	1.0610	1.4774	0
28/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	2879.4100	2309.9700	2.8794	2.3100	0
28/09/2023	R053 On 01-February-24			Bond Future	13.2322	13.0803	92.2027	93.2103	0
28/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	2663.9800	3131.4000	2.6640	3.1314	0
28/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	4758.1000	4217.9400	4.7581	4.2179	0
28/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	2694.6200	3165.1400	2.6946	3.1651	0
28/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	4720.2200	4183.1600	4.7202	4.1832	0
28/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	2725.4400	3199.0500	2.7254	3.1991	0
28/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	4682.6100	4148.6400	4.6826	4.1486	0
28/09/2023	R053 On 02-May-24			Bond Future	13.3717	13.2134	88.3924	89.4224	0
28/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	3522.6000	4010.3900	3.5226	4.0104	0
28/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	5841.5600	5299.3700	5.8416	5.2994	0
28/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	3553.6700	4043.9300	3.5537	4.0439	0
28/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	5805.1100	5265.3900	5.8051	5.2654	0
28/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	3584.8700	4077.5800	3.5849	4.0776	0
28/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	5768.8900	5231.6200	5.7689	5.2316	0
28/09/2023	R053 On 01-August-24			Bond Future	13.5218	13.3567	90.3278	91.3801	0
28/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4224.4300	4728.2400	4.2244	4.7282	0
28/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	6760.7800	6212.2900	6.7608	6.2123	0
28/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4255.4800	4761.4100	4.2555	4.7614	0
28/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	6725.3700	6179.0000	6.7254	6.1790	0
28/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4286.2900	4794.3300	4.2863	4.7943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	6689.8200	6145.5600	6.6898	6.1456	0
28/09/2023	R053 On 07-November-24			Bond Future	13.6995	13.5264	86.5484	87.6248	0
28/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3278.4900	3699.9200	3.2785	3.6999	0
28/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	9232.3300	8577.3900	9.2323	8.5774	0
28/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3303.6900	3727.1700	3.3037	3.7272	0
28/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	9187.8800	8534.9900	9.1879	8.5350	0
28/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3328.9900	3754.5200	3.3290	3.7545	0
28/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	9143.6200	8492.7800	9.1436	8.4928	0
28/09/2023	R186 On 02-November-23			Bond Future	9.6130	9.4323	106.3083	106.7946	124,211
28/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	84.7900	186.1600	0.0848	0.1862	1,715
28/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	1336.4900	951.6300	1.3365	0.9516	0
28/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	249.9600	443.3900	0.2500	0.4434	0
28/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	877.4700	584.6700	0.8775	0.5847	0
28/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	259.7800	457.3700	0.2598	0.4574	0
28/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	860.2600	571.6200	0.8603	0.5716	0
28/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	269.8200	471.5700	0.2698	0.4716	0
28/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	843.2800	558.8000	0.8433	0.5588	0
28/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2204.7700	2659.9300	2.2048	2.6599	0
28/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	68.2400	37.1700	0.0682	0.0372	1,715
28/09/2023	R186 On 01-February-24			Bond Future	9.6766	9.4776	103.3470	103.8441	0
28/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	725.8800	964.0300	0.7259	0.9640	0
28/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	1166.7600	907.8400	1.1668	0.9078	0
28/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	737.6600	977.9400	0.7377	0.9779	0
28/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	1153.5100	896.7200	1.1535	0.8967	0
28/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	749.7800	992.2000	0.7498	0.9922	0
28/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	1140.6100	885.9600	1.1406	0.8860	0
28/09/2023	R186 On 02-May-24			Bond Future	9.7436	9.5228	105.6502	106.1582	0
28/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	52.3000	85.2600	0.0523	0.0853	0
28/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	4177.4100	3702.3700	4.1774	3.7024	0
28/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	53.4000	86.9400	0.0534	0.0869	0
28/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	4154.3900	3679.9300	4.1544	3.6799	0
28/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	54.4400	88.5200	0.0544	0.0885	0
28/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	4131.3100	3657.3900	4.1313	3.6574	0
28/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1179.9100	1454.5000	1.1799	1.4545	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
28/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	1211.0900	977.6800	1.2111	0.9777	0
28/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2189.4800	2551.3100	2.1895	2.5513	0
28/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	698.0600	551.8900	0.6981	0.5519	2,030
28/09/2023	R186 On 01-August-24			Bond Future	9.8437	9.5966	102.6561	103.1749	0
28/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	289.8600	404.9700	0.2899	0.4050	0
28/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2763.2200	2359.5300	2.7632	2.3595	0
28/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	294.6600	411.0700	0.2947	0.4111	0
28/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2746.4400	2344.0500	2.7464	2.3441	0
28/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	299.7600	417.5300	0.2998	0.4175	0
28/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2729.9600	2328.9300	2.7300	2.3289	0
28/09/2023	R186 On 07-November-24			Bond Future	10.0018	9.7193	105.0353	105.5657	0
28/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	583.3800	761.6500	0.5834	0.7617	0
28/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	2232.0200	1879.8900	2.2320	1.8799	0
28/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	590.9300	770.5400	0.5909	0.7705	0
28/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	2220.4600	1869.6700	2.2205	1.8697	0
28/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	598.1300	779.0600	0.5981	0.7791	0
28/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	2208.5600	1859.0900	2.2086	1.8591	0
28/09/2023	R197 On 02-November-23			Bond Future	341.8593	341.8167	341.8593	341.8167	0
28/09/2023	R202 On 02-November-23			Bond Future	251.9759	254.1183	251.9759	254.1183	4,618
28/09/2023	R202 On 01-February-24			Bond Future	252.6325	254.8229	252.6325	254.8229	460
28/09/2023	R202 On 02-May-24			Bond Future	258.3227	260.5620	258.3227	260.5620	0
28/09/2023	R202 On 01-August-24			Bond Future	258.9484	261.2369	258.9484	261.2369	0
28/09/2023	R202 On 07-November-24			Bond Future	265.0220	267.3630	265.0220	267.3630	0
28/09/2023	R209 On 02-November-23			Bond Future	12.7143	12.5534	60.8217	61.5216	25,368
28/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	5.8400	14.8600	0.0058	0.0149	0
28/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	6419.5500	5728.7000	6.4196	5.7287	0
28/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	6.2200	15.7300	0.0062	0.0157	0
28/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	6370.2600	5679.9000	6.3703	5.6799	0
28/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	6.6200	16.6300	0.0066	0.0166	0
28/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	6321.0400	5631.1800	6.3210	5.6312	0
28/09/2023	R209 On 01-February-24			Bond Future	12.8428	12.6757	62.1654	62.8807	1,690
28/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	886.5400	1116.8900	0.8865	1.1169	0
28/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	4069.7900	3584.7800	4.0698	3.5848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	900.2100	1132.8700	0.9002	1.1329	0
28/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	4037.8200	3555.1200	4.0378	3.5551	0
28/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	914.1300	1149.1200	0.9141	1.1491	0
28/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	4006.1600	3525.7900	4.0062	3.5258	0
28/09/2023	R209 On 02-May-24			Bond Future	12.9752	12.8017	60.3975	61.1288	0
28/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	376.0300	479.0000	0.3760	0.4790	0
28/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	8634.7100	8006.4000	8.6347	8.0064	0
28/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	381.2400	485.3300	0.3812	0.4853	0
28/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	8589.9600	7962.7700	8.5900	7.9628	0
28/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	386.4000	491.6100	0.3864	0.4916	0
28/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	8545.2200	7919.1500	8.5452	7.9192	0
28/09/2023	R209 On 01-August-24			Bond Future	13.1190	12.9387	61.7205	62.4676	0
28/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1057.1500	1258.9600	1.0572	1.2590	0
28/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6931.7900	6386.5100	6.9318	6.3865	0
28/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1068.5100	1271.8300	1.0685	1.2718	0
28/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6896.3800	6352.6100	6.8964	6.3526	0
28/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1079.7800	1284.6000	1.0798	1.2846	0
28/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6860.9200	6318.6500	6.8609	6.3187	0
28/09/2023	R209 On 07-November-24			Bond Future	13.2901	13.1021	59.9945	60.7587	0
28/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	1694.3500	1960.8200	1.6944	1.9608	0
28/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	6276.5200	5778.8000	6.2765	5.7788	0
28/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	1708.3800	1976.3100	1.7084	1.9763	0
28/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	6245.9200	5749.6600	6.2459	5.7497	0
28/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	1722.2500	1991.6300	1.7223	1.9916	0
28/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	6215.2100	5720.4000	6.2152	5.7204	0
28/09/2023	R210 On 02-November-23			Bond Future	225.8238	227.1535	225.8238	227.1535	206
28/09/2023	R210 On 01-February-24			Bond Future	230.8681	232.2276	230.8681	232.2276	300
28/09/2023	R210 On 02-May-24			Bond Future	232.8149	234.2047	232.8149	234.2047	0
28/09/2023	R210 On 01-August-24			Bond Future	237.9717	239.3916	237.9717	239.3916	0
28/09/2023	R210 On 07-November-24			Bond Future	240.2157	241.6683	240.2157	241.6683	0
28/09/2023	R213 On 02-November-23			Bond Future	11.5949	11.4130	79.0443	79.7996	27,837
28/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	108.9300	225.4800	0.1089	0.2255	731
28/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2871.6200	2232.9100	2.8716	2.2329	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	240.6100	435.2500	0.2406	0.4353	0
28/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	2274.3900	1713.7700	2.2744	1.7138	0
28/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	250.6000	450.2200	0.2506	0.4502	0
28/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	2241.7600	1686.1200	2.2418	1.6861	0
28/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	260.8600	465.5000	0.2609	0.4655	0
28/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	2209.4300	1658.8100	2.2094	1.6588	0
28/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	716.6800	1081.9200	0.7167	1.0819	731
28/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	1359.1400	969.1200	1.3591	0.9691	0
28/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	4511.4000	5223.9300	4.5114	5.2239	0
28/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	116.1300	73.4000	0.1161	0.0734	731
28/09/2023	R213 On 01-February-24			Bond Future	11.7251	11.5341	80.7906	81.5626	0
28/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	1961.9400	2382.7700	1.9619	2.3828	0
28/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	2062.9400	1711.7400	2.0629	1.7117	0
28/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	1983.1900	2406.4500	1.9832	2.4065	0
28/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	2043.9600	1695.1900	2.0440	1.6952	0
28/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2004.5600	2430.2400	2.0046	2.4302	0
28/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	2025.1300	1678.7800	2.0251	1.6788	0
28/09/2023	R213 On 02-May-24			Bond Future	11.8504	11.6500	79.0318	79.8210	0
28/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	465.7500	605.4300	0.4658	0.6054	0
28/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6927.9000	6278.4600	6.9279	6.2785	0
28/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	472.2000	613.3400	0.4722	0.6133	0
28/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6891.1200	6243.1400	6.8911	6.2431	0
28/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	478.7300	621.3300	0.4787	0.6213	0
28/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6854.4400	6207.9200	6.8544	6.2079	0
28/09/2023	R213 On 01-August-24			Bond Future	11.9912	11.7806	80.7636	81.5698	0
28/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1110.5900	1353.3700	1.1106	1.3534	0
28/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	5566.5900	5003.1700	5.5666	5.0032	0
28/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1122.0100	1366.4800	1.1220	1.3665	0
28/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	5537.2400	4975.5100	5.5372	4.9755	0
28/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1133.2500	1379.3900	1.1333	1.3794	0
28/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	5507.7400	4947.6800	5.5077	4.9477	0
28/09/2023	R213 On 07-November-24			Bond Future	12.1743	11.9517	79.0752	79.8998	0
28/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1579.7600	1875.8000	1.5798	1.8758	0
28/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	5231.7500	4703.1700	5.2318	4.7032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1592.7200	1890.3600	1.5927	1.8904	0
28/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	5205.7500	4678.7700	5.2058	4.6788	0
28/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1606.0600	1905.3000	1.6061	1.9053	0
28/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	5180.1600	4654.7800	5.1802	4.6548	0
28/09/2023	R214 On 02-November-23			Bond Future	13.0567	12.9162	56.6017	57.2117	20,943
28/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	1.5400	3.9700	0.0015	0.0040	0
28/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	7658.4100	7050.9000	7.6584	7.0509	0
28/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	1.6400	4.2000	0.0016	0.0042	0
28/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	7605.8600	6998.4800	7.6059	6.9985	0
28/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	1.7500	4.4500	0.0018	0.0045	0
28/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	7553.3800	6946.1400	7.5534	6.9461	0
28/09/2023	R214 On 01-February-24			Bond Future	13.1922	13.0462	57.8521	58.4756	0
28/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	543.9100	684.8600	0.5439	0.6849	0
28/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	5298.6400	4816.1000	5.2986	4.8161	0
28/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	553.6300	696.3500	0.5536	0.6964	0
28/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	5260.1800	4779.4100	5.2602	4.7794	0
28/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	563.3600	707.8600	0.5634	0.7079	0
28/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	5221.7800	4742.7900	5.2218	4.7428	0
28/09/2023	R214 On 02-May-24			Bond Future	13.3217	13.1702	55.8364	56.4737	0
28/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	359.8000	444.8400	0.3598	0.4448	0
28/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	9079.8200	8527.5600	9.0798	8.5276	0
28/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	364.8900	450.9000	0.3649	0.4509	0
28/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	9032.4700	8481.1800	9.0325	8.4812	0
28/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	370.0500	457.0200	0.3701	0.4570	0
28/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8985.2500	8434.9200	8.9853	8.4349	0
28/09/2023	R214 On 01-August-24			Bond Future	13.4611	13.3038	57.0595	57.7106	0
28/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1147.7800	1331.1000	1.1478	1.3311	0
28/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6926.0700	6458.3000	6.9261	6.4583	0
28/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1159.6900	1344.3300	1.1597	1.3443	0
28/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6889.9800	6423.5300	6.8900	6.4235	0
28/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1171.6700	1357.6400	1.1717	1.3576	0
28/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6854.0200	6388.9000	6.8540	6.3889	0
28/09/2023	R214 On 07-November-24			Bond Future	13.6296	13.4657	55.0747	55.7407	0
28/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	1807.0000	2047.3400	1.8070	2.0473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	6214.4000	5788.7600	6.2144	5.7888	0
28/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	1821.4900	2063.1000	1.8215	2.0631	0
28/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	6183.4200	5759.0500	6.1834	5.7591	0
28/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	1836.0500	2078.9400	1.8361	2.0789	0
28/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	6152.5500	5729.4600	6.1526	5.7295	0
28/09/2023	R248 On 02-November-23			Bond Future	13.1388	13.0032	69.7220	70.4319	232,398
28/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	1.4200	3.5800	0.0014	0.0036	0
28/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	9755.9000	9048.1300	9.7559	9.0481	0
28/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	1.5100	3.8000	0.0015	0.0038	0
28/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	9690.3000	8982.6600	9.6903	8.9827	0
28/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	1.6100	4.0300	0.0016	0.0040	0
28/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	9624.8000	8917.2900	9.6248	8.9173	0
28/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	10.5300	22.4200	0.0105	0.0224	207
28/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	7647.1400	6949.1000	7.6471	6.9491	0
28/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	275.2900	423.0400	0.2753	0.4230	207
28/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	3739.5500	3177.3700	3.7396	3.1774	0
28/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	2930.7100	3492.6800	2.9307	3.4927	0
28/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	612.2400	464.2800	0.6122	0.4643	207
28/09/2023	R248 On 01-February-24			Bond Future	13.2802	13.1389	71.2623	71.9879	0
28/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	162.4900	217.6500	0.1625	0.2177	1,000
28/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	10439.8800	9769.4100	10.4399	9.7694	0
28/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	566.0900	712.5600	0.5661	0.7126	0
28/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	6847.3600	6268.2000	6.8474	6.2682	0
28/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	576.6800	725.1300	0.5767	0.7251	0
28/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	6798.3800	6221.2000	6.7984	6.2212	0
28/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	587.4200	737.8500	0.5874	0.7379	0
28/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	6749.6300	6174.4300	6.7496	6.1744	0
28/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	752.5800	931.9500	0.7526	0.9320	1,000
28/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	6090.7800	5544.5200	6.0908	5.5445	0
28/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3015.9600	3437.4600	3.0160	3.4375	0
28/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	2561.7700	2257.6400	2.5618	2.2576	1,000
28/09/2023	R248 On 02-May-24			Bond Future	13.4154	13.2684	68.4013	69.1430	0
28/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	398.9100	489.7500	0.3989	0.4898	0
28/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	11618.0300	10967.1400	11.6180	10.9671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	404.6300	496.5200	0.4046	0.4965	0
28/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	11558.0900	10908.2500	11.5581	10.9083	0
28/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	410.5100	503.4700	0.4105	0.5035	0
28/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	11498.4100	10849.6400	11.4984	10.8496	0
28/09/2023	R248 On 01-August-24			Bond Future	13.5612	13.4081	69.8995	70.6573	13,000
28/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1473.8500	1694.8000	1.4739	1.6948	0
28/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	8213.1000	7676.2900	8.2131	7.6763	0
28/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1488.8700	1711.3800	1.4889	1.7114	0
28/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	8169.9400	7634.6900	8.1699	7.6347	0
28/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1503.9800	1728.0500	1.5040	1.7281	0
28/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	8126.9500	7593.2600	8.1270	7.5933	0
28/09/2023	R248 On 07-November-24			Bond Future	13.7375	13.5773	67.0670	67.8421	0
28/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2405.2100	2699.3400	2.4052	2.6993	0
28/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	7295.6300	6814.6800	7.2956	6.8147	0
28/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2424.3100	2719.9400	2.4243	2.7199	0
28/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	7260.3000	6780.8500	7.2603	6.7809	0
28/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2443.4900	2740.6100	2.4435	2.7406	0
28/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	7225.1300	6747.1700	7.2251	6.7472	0
28/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0