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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	2025 On 02-November-23			Bond Future	173.0682	173.1740	173.0682	173.1740	5,578
23/08/2023	2025 On 01-February-24			Bond Future	175.2075	175.3248	175.2075	175.3248	214
23/08/2023	2025 On 02-May-24			Bond Future	179.2038	179.3230	179.2038	179.3230	0
23/08/2023	2025 On 01-August-24			Bond Future	181.4474	181.5770	181.4474	181.5770	0
23/08/2023	2025 On 07-November-24			Bond Future	185.6890	185.8190	185.6890	185.8190	0
23/08/2023	2029 On 02-November-23			Bond Future	125.5678	125.4220	125.5678	125.4220	1,287
23/08/2023	2029 On 01-February-24			Bond Future	128.4225	128.2737	128.4225	128.2737	728
23/08/2023	2029 On 02-May-24			Bond Future	129.9838	129.8374	129.9838	129.8374	0
23/08/2023	2029 On 01-August-24			Bond Future	132.9462	132.7956	132.9462	132.7956	0
23/08/2023	2029 On 07-November-24			Bond Future	134.6512	134.5019	134.6512	134.5019	0
23/08/2023	2030 On 02-November-23			Bond Future	10.3226	10.5282	91.6446	90.7837	89,364

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	278.2200	166.1400	0.2782	0.1661	800
23/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3519.7300	4268.5500	3.5197	4.2686	0
23/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	599.0400	388.8400	0.5990	0.3888	500
23/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2444.6400	3095.3400	2.4446	3.0953	0
23/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	866.8800	587.8100	0.8669	0.5878	800
23/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1938.8000	2520.6300	1.9388	2.5206	0
23/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1520.5600	1107.8100	1.5206	1.1078	500
23/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1237.1800	1685.3300	1.2372	1.6853	0
23/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2114.0000	1608.5700	2.1140	1.6086	500
23/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	872.1400	1227.6100	0.8721	1.2276	0
23/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2638.4400	2067.5500	2.6384	2.0676	0
23/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	655.4600	945.4700	0.6555	0.9455	0
23/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2669.0500	2094.7800	2.6691	2.0948	0
23/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	645.1300	931.7600	0.6451	0.9318	0
23/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2699.6500	2122.0000	2.6997	2.1220	0
23/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	634.8100	918.0600	0.6348	0.9181	0
23/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3669.1100	3002.5800	3.6691	3.0026	500
23/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	387.7500	582.1200	0.3878	0.5821	0
23/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4744.8100	4010.8800	4.7448	4.0109	0
23/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	228.6400	355.6100	0.2286	0.3556	500
23/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5245.7300	4488.5500	5.2457	4.4886	0
23/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	179.2000	282.9200	0.1792	0.2829	800
23/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7803.7200	6978.2800	7.8037	6.9783	0
23/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	51.7600	87.2200	0.0518	0.0872	500
23/08/2023	2030 On 01-February-24			Bond Future	10.3835	10.6003	89.7001	88.8201	0
23/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	813.7000	606.9700	0.8137	0.6070	400
23/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4214.1400	4887.4500	4.2141	4.8875	0
23/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1217.8700	935.4100	1.2179	0.9354	500
23/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3261.8000	3859.3800	3.2618	3.8594	0
23/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1276.5600	983.9400	1.2766	0.9839	1,360
23/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3152.6700	3740.0900	3.1527	3.7401	0
23/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1383.5700	1072.8900	1.3836	1.0729	500
23/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2966.9100	3536.2700	2.9669	3.5363	0
23/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1500.9800	1171.6500	1.5010	1.1717	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2792.7200	3343.4300	2.7927	3.3434	0
23/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1660.5900	1306.9800	1.6606	1.3070	200
23/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2579.1200	3105.5500	2.5791	3.1056	0
23/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2118.7700	1702.3400	2.1188	1.7023	500
23/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2092.1900	2555.8000	2.0922	2.5558	0
23/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3640.1100	3068.7900	3.6401	3.0688	0
23/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1166.0400	1474.7600	1.1660	1.4748	700
23/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4543.8300	3907.6100	4.5438	3.9076	0
23/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	858.0500	1101.8700	0.8581	1.1019	1,360
23/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4664.8800	4021.0600	4.6649	4.0211	0
23/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	824.2900	1060.5100	0.8243	1.0605	0
23/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4695.2800	4049.5900	4.6953	4.0496	0
23/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	816.0500	1050.4000	0.8161	1.0504	0
23/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4725.7400	4078.1900	4.7257	4.0782	0
23/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	807.8800	1040.3700	0.8079	1.0404	0
23/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5920.5000	5210.7700	5.9205	5.2108	0
23/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	550.9500	721.2600	0.5510	0.7213	200
23/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6244.3800	5520.8600	6.2444	5.5209	0
23/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	497.9600	654.4800	0.4980	0.6545	500
23/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6276.9900	5552.1500	6.2770	5.5522	0
23/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	493.0000	648.2000	0.4930	0.6482	500
23/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7065.7500	6311.9400	7.0658	6.3119	0
23/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	386.3800	512.6100	0.3864	0.5126	400
23/08/2023	2030 On 02-May-24			Bond Future	10.4527	10.6818	91.7248	90.8245	0
23/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1207.0000	949.8900	1.2070	0.9499	1,000
23/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4411.4200	5054.5900	4.4114	5.0546	0
23/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1407.9900	1119.5500	1.4080	1.1196	0
23/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3995.2900	4607.1300	3.9953	4.6071	0
23/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1422.2800	1131.7100	1.4223	1.1317	0
23/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3968.6200	4578.3300	3.9686	4.5783	0
23/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1436.3900	1143.6800	1.4364	1.1437	0
23/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3941.7900	4549.3600	3.9418	4.5494	0
23/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1969.1100	1603.2300	1.9691	1.6032	1,000
23/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3136.1500	3670.5500	3.1362	3.6706	0

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23/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2912.0800	2442.7400	2.9121	2.4427	500
23/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2253.6000	2684.5400	2.2536	2.6845	0
23/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3384.7400	2872.7900	3.3847	2.8728	1,080
23/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1946.8200	2335.1500	1.9468	2.3352	0
23/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4151.7800	3580.5900	4.1518	3.5806	500
23/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1560.6000	1889.6900	1.5606	1.8897	0
23/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6498.0100	5798.9400	6.4980	5.7989	0
23/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	849.2900	1050.5000	0.8493	1.0505	1,000
23/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7846.8000	7098.7300	7.8468	7.0987	0
23/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	612.8400	765.0500	0.6128	0.7651	1,080
23/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10201.6100	9383.2400	10.2016	9.3832	0
23/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	282.7900	364.7000	0.2828	0.3647	500
23/08/2023	2030 On 01-August-24			Bond Future	10.5297	10.7725	89.7882	88.8670	0
23/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2462.8900	2049.1300	2.4629	2.0491	0
23/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3075.3800	3582.8200	3.0754	3.5828	0
23/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2482.3200	2066.4900	2.4823	2.0665	0
23/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3056.3200	3561.6900	3.0563	3.5617	0
23/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2501.8200	2083.9300	2.5018	2.0839	0
23/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3037.3400	3540.6500	3.0373	3.5407	0
23/08/2023	2030 On 07-November-24			Bond Future	10.6430	10.9019	91.8589	90.9150	0
23/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3248.4800	2769.9100	3.2485	2.7699	0
23/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2893.4400	3358.8200	2.8934	3.3588	0
23/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3269.2400	2788.8700	3.2692	2.7889	0
23/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2877.6900	3341.2700	2.8777	3.3413	0
23/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3290.4500	2808.2800	3.2905	2.8083	0
23/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2862.4200	3324.2000	2.8624	3.3242	0
23/08/2023	2032 On 02-November-23			Bond Future	11.1167	11.3220	85.4480	84.4673	200,761
23/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	290.6700	170.5800	0.2907	0.1706	7,750
23/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4088.2900	4948.9000	4.0883	4.9489	0
23/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	537.1000	338.5200	0.5371	0.3385	500
23/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3172.5600	3954.6800	3.1726	3.9547	0
23/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	550.3000	347.8400	0.5503	0.3478	500
23/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3135.6800	3913.9200	3.1357	3.9139	0
23/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	726.0100	474.4500	0.7260	0.4745	500

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23/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2713.3900	3442.5300	2.7134	3.4425	0
23/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1301.1800	916.1400	1.3012	0.9161	0
23/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1865.3200	2460.9800	1.8653	2.4610	500
23/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1521.3000	1093.3900	1.5213	1.0934	500
23/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1649.9700	2202.7600	1.6500	2.2028	0
23/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1869.9000	1381.0300	1.8699	1.3810	0
23/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1374.6900	1866.5200	1.3747	1.8665	0
23/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1898.1400	1404.6600	1.8981	1.4047	0
23/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1355.1900	1842.4100	1.3552	1.8424	0
23/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1926.5800	1428.5100	1.9266	1.4285	0
23/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1335.9200	1818.5500	1.3359	1.8186	0
23/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2042.4000	1526.1400	2.0424	1.5261	0
23/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1261.2700	1725.7100	1.2613	1.7257	500
23/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2730.6200	2120.1000	2.7306	2.1201	0
23/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	911.9700	1282.1500	0.9120	1.2822	500
23/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3069.0200	2419.7000	3.0690	2.4197	0
23/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	784.3400	1115.7200	0.7843	1.1157	15,500
23/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3709.5800	2997.5000	3.7096	2.9975	0
23/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	594.6900	863.3100	0.5947	0.8633	500
23/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4155.0100	3406.2500	4.1550	3.4063	0
23/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	492.7700	724.7100	0.4928	0.7247	0
23/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5552.8300	4717.6100	5.5528	4.7176	0
23/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	277.3300	422.8100	0.2773	0.4228	500
23/08/2023	2032 On 01-February-24			Bond Future	11.2030	11.4176	87.3701	86.3676	0
23/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	588.3700	429.4200	0.5884	0.4294	1,200
23/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6456.0300	7299.5600	6.4560	7.2996	0
23/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1274.6200	979.3600	1.2746	0.9794	500
23/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4225.7700	4932.9900	4.2258	4.9330	0
23/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1565.9900	1222.3100	1.5660	1.2223	1,200
23/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3685.4700	4344.2700	3.6855	4.3443	0
23/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1604.1900	1254.5800	1.6042	1.2546	200
23/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3626.5100	4279.3800	3.6265	4.2794	0
23/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2266.9000	1824.1600	2.2669	1.8242	500
23/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2801.1000	3360.8400	2.8011	3.3608	0

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23/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4090.3900	3461.8000	4.0904	3.4618	0
23/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1565.7500	1939.6400	1.5658	1.9396	200
23/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4342.1700	3693.7700	4.3422	3.6938	0
23/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1456.6000	1810.6800	1.4566	1.8107	0
23/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4374.1000	3723.2800	4.3741	3.7233	0
23/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1443.5600	1795.2200	1.4436	1.7952	0
23/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4405.9000	3752.6700	4.4059	3.7527	0
23/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1430.4200	1779.6700	1.4304	1.7797	0
23/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6614.4100	5829.0900	6.6144	5.8291	0
23/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	786.3600	1003.5200	0.7864	1.0035	200
23/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7043.4200	6238.9000	7.0434	6.2389	0
23/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	703.1600	901.1200	0.7032	0.9011	1,200
23/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7440.5500	6619.7600	7.4406	6.6198	0
23/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	634.6300	816.3200	0.6346	0.8163	500
23/08/2023	2032 On 02-May-24			Bond Future	11.2941	11.5188	85.1796	84.1541	0
23/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1291.6100	1020.3500	1.2916	1.0204	1,000
23/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5733.7400	6487.9800	5.7337	6.4880	0
23/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1535.6200	1225.0700	1.5356	1.2251	0
23/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5098.6000	5813.5500	5.0986	5.8136	0
23/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1551.6100	1238.6900	1.5516	1.2387	0
23/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5066.0700	5778.6500	5.0661	5.7787	0
23/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1567.7000	1252.4000	1.5677	1.2524	0
23/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5033.6900	5743.8900	5.0337	5.7439	0
23/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1616.3500	1293.9000	1.6164	1.2939	500
23/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4937.1100	5640.1600	4.9371	5.6402	0
23/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1716.7100	1379.8200	1.7167	1.3798	1,550
23/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4747.9500	5436.5600	4.7480	5.4366	0
23/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2097.3800	1708.8400	2.0974	1.7088	1,000
23/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4124.9800	4761.9400	4.1250	4.7619	0
23/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2572.4600	2126.0700	2.5725	2.1261	500
23/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3517.8700	4096.9800	3.5179	4.0970	0
23/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3187.9200	2676.4100	3.1879	2.6764	1,550
23/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2931.0700	3445.0600	2.9311	3.4451	0
23/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7948.5200	7139.3300	7.9485	7.1393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	964.0800	1180.3900	0.9641	1.1804	1,000
23/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8912.7300	8069.4300	8.9127	8.0694	0
23/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	789.0000	971.2000	0.7890	0.9712	500
23/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9503.8400	8642.3600	9.5038	8.6424	0
23/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	699.1700	863.1900	0.6992	0.8632	1,550
23/08/2023	2032 On 01-August-24			Bond Future	11.3913	11.6268	87.1005	86.0512	0
23/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2680.6000	2229.1100	2.6806	2.2291	0
23/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3864.5100	4462.2600	3.8645	4.4623	0
23/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2702.3700	2248.5100	2.7024	2.2485	0
23/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3840.5700	4435.9500	3.8406	4.4360	0
23/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2724.2400	2268.0000	2.7242	2.2680	0
23/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3816.7600	4409.7600	3.8168	4.4098	0
23/08/2023	2032 On 07-November-24			Bond Future	11.5296	11.7780	84.9436	83.8687	0
23/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3558.2800	3038.7300	3.5583	3.0387	0
23/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3818.8200	4374.2000	3.8188	4.3742	0
23/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3581.7600	3060.1400	3.5818	3.0601	0
23/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3798.5100	4351.8200	3.7985	4.3518	0
23/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3604.9300	3081.2500	3.6049	3.0813	0
23/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3777.9300	4329.1800	3.7779	4.3292	0
23/08/2023	2033 On 02-November-23			Bond Future	118.4760	118.7442	118.4760	118.7442	2,258
23/08/2023	2033 On 01-February-24			Bond Future	121.1694	121.4440	121.1694	121.4440	6,141
23/08/2023	2033 On 02-May-24			Bond Future	122.4699	122.7571	122.4699	122.7571	0
23/08/2023	2033 On 01-August-24			Bond Future	125.2612	125.5541	125.2612	125.5541	0
23/08/2023	2033 On 07-November-24			Bond Future	126.6887	126.9938	126.6887	126.9938	0
23/08/2023	2037 On 02-November-23			Bond Future	12.1590	12.3689	78.4752	77.3679	63,715
23/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	641.8900	419.1000	0.6419	0.4191	0
23/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3993.9600	4878.4800	3.9940	4.8785	0
23/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	656.0700	429.3500	0.6561	0.4294	0
23/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3951.3700	4831.9600	3.9514	4.8320	0
23/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	670.5800	439.8700	0.6706	0.4399	0
23/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3909.1700	4785.7700	3.9092	4.7858	0
23/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1564.4700	1128.6300	1.5645	1.1286	731
23/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2311.0500	2982.5200	2.3111	2.9825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3081.8200	2411.5100	3.0818	2.4115	731
23/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1191.7000	1628.7000	1.1917	1.6287	0
23/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8615.5500	7593.1100	8.6156	7.5931	0
23/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	151.7900	236.6600	0.1518	0.2367	731
23/08/2023	2037 On 01-February-24			Bond Future	12.2649	12.4831	75.9841	74.8520	76,958
23/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2465.4100	1978.9100	2.4654	1.9789	2,500
23/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3391.4200	4037.0000	3.3914	4.0370	0
23/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3069.0500	2510.2100	3.0691	2.5102	0
23/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2833.1200	3406.3600	2.8331	3.4064	0
23/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3097.8900	2535.8300	3.0979	2.5358	0
23/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2809.7600	3379.7800	2.8098	3.3798	0
23/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3127.0500	2561.7800	3.1271	2.5618	0
23/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2786.7700	3353.5800	2.7868	3.3536	0
23/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5057.1800	4317.3300	5.0572	4.3173	0
23/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1682.3700	2074.6000	1.6824	2.0746	2,500
23/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8756.8900	7819.9100	8.7569	7.8199	0
23/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	712.4400	907.5400	0.7124	0.9075	2,500
23/08/2023	2037 On 02-May-24			Bond Future	12.3767	12.6035	77.6990	76.5411	0
23/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1505.0700	1192.9200	1.5051	1.1929	0
23/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6632.3900	7478.1800	6.6324	7.4782	0
23/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1519.7000	1205.1600	1.5197	1.2052	0
23/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6590.2700	7433.6700	6.5903	7.4337	0
23/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1534.6600	1217.7000	1.5347	1.2177	0
23/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6548.5300	7389.5100	6.5485	7.3895	0
23/08/2023	2037 On 01-August-24			Bond Future	12.4966	12.7329	75.1953	74.0107	0
23/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3138.5800	2643.6400	3.1386	2.6436	0
23/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5242.8000	5932.4100	5.2428	5.9324	0
23/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3161.9600	2664.5900	3.1620	2.6646	0
23/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5213.4100	5900.5900	5.2134	5.9006	0
23/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3185.4300	2685.6300	3.1854	2.6856	0
23/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5184.1600	5868.9100	5.1842	5.8689	0
23/08/2023	2037 On 07-November-24			Bond Future	12.6434	12.8903	76.9271	75.7139	0
23/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4252.4700	3658.4000	4.2525	3.6584	0
23/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4618.6700	5237.7800	4.6187	5.2378	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4278.8200	3682.5300	4.2788	3.6825	0
23/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4594.9700	5211.8600	4.5950	5.2119	0
23/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4304.9000	3706.4000	4.3049	3.7064	0
23/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4571.0400	5185.7200	4.5710	5.1857	0
23/08/2023	2038 On 02-November-23			Bond Future	129.4130	128.6807	129.4130	128.6807	4,669
23/08/2023	2038 On 01-February-24			Bond Future	130.3354	129.5966	130.3354	129.5966	0
23/08/2023	2038 On 02-May-24			Bond Future	133.3082	132.5517	133.3082	132.5517	0
23/08/2023	2038 On 01-August-24			Bond Future	134.2753	133.5106	134.2753	133.5106	0
23/08/2023	2038 On 07-November-24			Bond Future	137.4124	136.6279	137.4124	136.6279	0
23/08/2023	2040 On 02-November-23			Bond Future	12.4784	12.6626	78.4202	77.4048	38,962
23/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	279.0000	179.4700	0.2790	0.1795	875
23/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6050.0300	6965.8200	6.0500	6.9658	0
23/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	347.1600	227.4800	0.3472	0.2275	0
23/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5621.1000	6516.7400	5.6211	6.5167	0
23/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	356.5200	234.1500	0.3565	0.2342	0
23/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5568.6500	6461.6000	5.5687	6.4616	0
23/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	365.9900	240.9000	0.3660	0.2409	0
23/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5516.3900	6406.6200	5.5164	6.4066	0
23/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	596.6100	409.8200	0.5966	0.4098	128
23/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4527.4200	5355.9500	4.5274	5.3560	0
23/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1108.3900	806.2600	1.1084	0.8063	875
23/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3262.5600	3975.7500	3.2626	3.9758	0
23/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2438.7200	1919.2800	2.4387	1.9193	128
23/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1766.1100	2261.9900	1.7661	2.2620	0
23/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3738.0100	3073.7700	3.7380	3.0738	0
23/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1075.9900	1427.0700	1.0760	1.4271	875
23/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6471.6000	5623.4900	6.4716	5.6235	0
23/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	413.7500	580.9600	0.4138	0.5810	128
23/08/2023	2040 On 01-February-24			Bond Future	12.5905	12.7819	75.6775	74.6395	92,091
23/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2335.9400	1913.0500	2.3359	1.9131	0
23/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3784.9200	4400.0100	3.7849	4.4000	0
23/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2361.6400	1935.6500	2.3616	1.9357	0
23/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3754.1900	4366.1800	3.7542	4.3662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2387.6800	1958.6000	2.3877	1.9586	0
23/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3723.8600	4332.7600	3.7239	4.3328	0
23/08/2023	2040 On 02-May-24			Bond Future	12.7079	12.9069	77.3854	76.3237	0
23/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1366.6200	1110.0000	1.3666	1.1100	0
23/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7736.3300	8541.4000	7.7363	8.5414	0
23/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1380.7000	1121.9900	1.3807	1.1220	0
23/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7689.2200	8492.2000	7.6892	8.4922	0
23/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1394.6700	1133.8800	1.3947	1.1339	0
23/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7642.0800	8442.9800	7.6421	8.4430	0
23/08/2023	2040 On 01-August-24			Bond Future	12.8336	13.0408	74.6241	73.5380	0
23/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2954.1800	2523.3800	2.9542	2.5234	0
23/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5756.9300	6412.3100	5.7569	6.4123	0
23/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2976.9200	2543.8700	2.9769	2.5439	0
23/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5723.5400	6376.6700	5.7235	6.3767	0
23/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	2999.7500	2564.4400	2.9998	2.5644	0
23/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5690.3100	6341.1800	5.6903	6.3412	0
23/08/2023	2040 On 07-November-24			Bond Future	12.9853	13.2018	76.3420	75.2295	0
23/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4263.7500	3729.4500	4.2638	3.7295	0
23/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5025.3000	5603.5400	5.0253	5.6035	0
23/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4290.9200	3754.5600	4.2909	3.7546	0
23/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4999.6600	5575.8400	4.9997	5.5758	0
23/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4317.8200	3779.4100	4.3178	3.7794	0
23/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4973.8100	5547.9400	4.9738	5.5479	0
23/08/2023	2044 On 02-November-23			Bond Future	12.5456	12.7194	74.6467	73.6882	52,376
23/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	273.4300	181.1600	0.2734	0.1812	0
23/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6208.0400	7074.2600	6.2080	7.0743	0
23/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	281.2500	186.7400	0.2813	0.1867	0
23/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6152.2700	7016.2500	6.1523	7.0163	0
23/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	289.2300	192.4600	0.2892	0.1925	0
23/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6096.7500	6958.4700	6.0968	6.9585	0
23/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	813.9000	588.8700	0.8139	0.5889	5,860
23/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3969.3300	4702.7900	3.9693	4.7028	0
23/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2739.1400	2214.9100	2.7391	2.2149	0
23/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1614.0200	2048.2800	1.6140	2.0483	5,860

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3621.2100	3006.9600	3.6212	3.0070	0
23/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1159.5000	1503.7400	1.1595	1.5037	6,375
23/08/2023	2044 On 01-February-24			Bond Future	12.6542	12.8346	71.9442	70.9644	31,817
23/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2066.5400	1700.2000	2.0665	1.7002	0
23/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4230.4600	4843.9400	4.2305	4.8439	0
23/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2090.6600	1721.4000	2.0907	1.7214	0
23/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4196.8700	4807.4300	4.1969	4.8074	0
23/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2115.1000	1742.9200	2.1151	1.7429	0
23/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4163.6800	4771.3200	4.1637	4.7713	0
23/08/2023	2044 On 02-May-24			Bond Future	12.7675	12.9549	73.5679	72.5656	0
23/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1369.0600	1126.7700	1.3691	1.1268	0
23/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7874.0700	8634.0300	7.8741	8.6340	0
23/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1383.2700	1138.9800	1.3833	1.1390	0
23/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7825.7600	8583.7200	7.8258	8.5837	0
23/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1397.3800	1151.1100	1.3974	1.1511	0
23/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7777.4300	8533.4100	7.7774	8.5334	0
23/08/2023	2044 On 01-August-24			Bond Future	12.8884	13.0835	70.8457	69.8203	0
23/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2790.8300	2400.7800	2.7908	2.4008	0
23/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6157.0800	6792.4400	6.1571	6.7924	0
23/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2813.0700	2420.8800	2.8131	2.4209	0
23/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6121.8500	6755.0700	6.1219	6.7551	0
23/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2835.1400	2440.8200	2.8351	2.4408	0
23/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6086.5100	6717.6000	6.0865	6.7176	0
23/08/2023	2044 On 07-November-24			Bond Future	13.0337	13.2373	72.4764	71.4261	0
23/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4367.8200	3857.6000	4.3678	3.8576	0
23/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5071.6300	5611.7000	5.0716	5.6117	0
23/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4394.9300	3882.7900	4.3949	3.8828	0
23/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5045.6700	5583.8200	5.0457	5.5838	0
23/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4421.7800	3907.7300	4.4218	3.9077	0
23/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5019.5200	5555.7600	5.0195	5.5558	0
23/08/2023	2046 On 02-November-23			Bond Future	111.2124	111.4017	111.2124	111.4017	16,148
23/08/2023	2046 On 01-February-24			Bond Future	113.7409	113.9346	113.7409	113.9346	0
23/08/2023	2046 On 02-May-24			Bond Future	114.1856	114.3932	114.1856	114.3932	0
23/08/2023	2046 On 01-August-24			Bond Future	116.7874	116.9990	116.7874	116.9990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	2046 On 07-November-24			Bond Future	117.3106	117.5361	117.3106	117.5361	0
23/08/2023	2050 On 02-November-23			Bond Future	113.1748	113.1904	113.1748	113.1904	14,087
23/08/2023	2050 On 01-February-24			Bond Future	113.4974	113.5250	113.4974	113.5250	0
23/08/2023	2050 On 02-May-24			Bond Future	116.0859	116.1137	116.0859	116.1137	0
23/08/2023	2050 On 01-August-24			Bond Future	116.4237	116.4622	116.4237	116.4622	0
23/08/2023	2050 On 07-November-24			Bond Future	119.1433	119.1809	119.1433	119.1809	0
23/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	AL37 On 02-November-23			Index Future	909.7120	903.3190	909.7120	903.3190	0
23/08/2023	AL37 On 01-February-24			Index Future	930.1750	923.6380	930.1750	923.6380	0
23/08/2023	AL37 On 02-May-24			Index Future	951.1790	944.4940	951.1790	944.4940	0
23/08/2023	AL37 On 01-August-24			Index Future	972.6540	965.8160	972.6540	965.8160	0
23/08/2023	AL37 On 07-November-24			Index Future	995.1970	988.1950	995.1970	988.1950	0
23/08/2023	AL7T On 02-November-23			Index Future	1036.8890	1025.2390	1036.8890	1,025.2390	0
23/08/2023	AL7T On 01-February-24			Index Future	1060.2120	1048.3010	1060.2120	1,048.3010	0
23/08/2023	AL7T On 02-May-24			Index Future	1084.1530	1071.9710	1084.1530	1,071.9710	0
23/08/2023	AL7T On 01-August-24			Index Future	1108.6300	1096.1710	1108.6300	1,096.1710	0
23/08/2023	AL7T On 07-November-24			Index Future	1134.3240	1121.5710	1134.3240	1,121.5710	0
23/08/2023	ALBI On 02-November-23			Index Future	903.8810	894.3810	903.8810	894.3810	107
23/08/2023	ALBI On 01-February-24			Index Future	924.2130	914.4990	924.2130	914.4990	0
23/08/2023	ALBI On 02-May-24			Index Future	945.0830	935.1480	945.0830	935.1480	0
23/08/2023	ALBI On 01-August-24			Index Future	966.4200	956.2590	966.4200	956.2590	0
23/08/2023	ALBI On 07-November-24			Index Future	988.8180	978.4180	988.8180	978.4180	0
23/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C030 On 31-January-30			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
23/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/08/2023	C210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/08/2023	CS33 On 15-September-33			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
23/08/2023	ES33 On 02-November-23			Bond Future	12.6645	12.8711	72.4481	71.5450	0
23/08/2023	ES33 On 01-February-24			Bond Future	12.8052	13.0208	74.0952	73.1717	0
23/08/2023	ES33 On 02-May-24			Bond Future	12.9491	13.1742	71.9850	71.0401	0
23/08/2023	ES33 On 01-August-24			Bond Future	13.0999	13.3353	73.6241	72.6572	0
23/08/2023	ES33 On 07-November-24			Bond Future	13.3003	13.5478	71.5368	70.5460	0
23/08/2023	ES42 On 02-November-23			Bond Future	13.1815	13.3618	68.1406	67.2467	0
23/08/2023	ES42 On 01-February-24			Bond Future	13.3119	13.4994	69.6899	68.7759	0
23/08/2023	ES42 On 02-May-24			Bond Future	13.4501	13.6454	67.0163	66.0812	0
23/08/2023	ES42 On 01-August-24			Bond Future	13.5916	13.7951	68.5412	67.5842	0
23/08/2023	ES42 On 07-November-24			Bond Future	13.7731	13.9863	65.8687	64.8883	0
23/08/2023	GOVI On 02-November-23			GOVI	891.0270	881.6010	891.0270	881.6010	823
23/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	52270.0000	0.0000	5.2270	0.0000	0
23/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	41990.0000	0.0000	4.1990	0
23/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	52170.0000	0.0000	5.2170	0.0000	0
23/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	42090.0000	0.0000	4.2090	0
23/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	52070.0000	0.0000	5.2070	0.0000	0
23/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	42190.0000	0.0000	4.2190	0
23/08/2023	GOVI On 01-February-24			GOVI	911.0690	901.4320	911.0690	901.4320	0
23/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	310890.0000	214520.0000	31.0890	21.4520	0
23/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	310790.0000	214420.0000	31.0790	21.4420	0
23/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	310690.0000	214320.0000	31.0690	21.4320	0
23/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 02-May-24			GOVI	931.6420	921.7860	931.6420	921.7860	0
23/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	193280.0000	291840.0000	19.3280	29.1840	0
23/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	193380.0000	291940.0000	19.3380	29.1940	0
23/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	193480.0000	292040.0000	19.3480	29.2040	0
23/08/2023	GOVI On 01-August-24			GOVI	952.6760	942.5950	952.6760	942.5950	0
23/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	93060.0000	0.0000	9.3060	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
23/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	7750.0000	0.0000	0.7750	0
23/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	92960.0000	0.0000	9.2960	0.0000	0
23/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	7850.0000	0.0000	0.7850	0
23/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	92860.0000	0.0000	9.2860	0.0000	0
23/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	7950.0000	0.0000	0.7950	0
23/08/2023	GOVI On 07-November-24			GOVI	974.7560	964.4370	974.7560	964.4370	0
23/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	259760.0000	156570.0000	25.9760	15.6570	0
23/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	259660.0000	156470.0000	25.9660	15.6470	0
23/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	259560.0000	156370.0000	25.9560	15.6370	0
23/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/08/2023	IGOV On 02-November-23			Index Future	334.2900	333.9570	334.2900	333.9570	515
23/08/2023	IGOV On 01-February-24			Index Future	341.8900	341.5490	341.8900	341.5490	0
23/08/2023	IGOV On 02-May-24			Index Future	349.6890	349.3400	349.6890	349.3400	0
23/08/2023	IGOV On 01-August-24			Index Future	357.6610	357.3030	357.6610	357.3030	0
23/08/2023	IGOV On 07-November-24			Index Future	366.0310	365.6630	366.0310	365.6630	0
23/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
23/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/08/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
23/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.4050	91.6350	91.5950	0
23/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3450	8.4650	91.6550	91.5350	0
23/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3300	8.4500	91.6700	91.5500	0
23/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3250	8.4650	91.6750	91.5350	0
23/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3100	8.4600	91.6900	91.5400	0
23/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2700	8.4500	91.7300	91.5500	0
23/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2600	8.4400	91.7400	91.5600	0
23/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1500	8.4300	91.8500	91.5700	0
23/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9700	8.3000	92.0300	91.7000	0
23/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8450	8.1200	92.1550	91.8800	0
23/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7500	8.0900	92.2500	91.9100	0
23/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7050	8.0500	92.2950	91.9500	0
23/08/2023	R035 On 02-November-23			Bond Future	11.8148	12.0196	83.5463	82.4605	173,684
23/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	138.4600	79.1100	0.1385	0.0791	400
23/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6898.1700	7924.5500	6.8982	7.9246	0
23/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	501.1900	319.9400	0.5012	0.3199	400
23/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4340.5800	5245.0600	4.3406	5.2451	0
23/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	941.5600	642.8300	0.9416	0.6428	0
23/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3148.3700	3935.3700	3.1484	3.9354	0
23/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	960.1600	656.9300	0.9602	0.6569	0
23/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3111.4600	3893.9600	3.1115	3.8940	0
23/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	978.9800	671.2500	0.9790	0.6713	0
23/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3074.8100	3852.8100	3.0748	3.8528	0
23/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1688.2100	1232.1300	1.6882	1.2321	731
23/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2089.8000	2719.4500	2.0898	2.7195	0
23/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3276.6900	2589.1500	3.2767	2.5892	731
23/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1045.5500	1443.7400	1.0456	1.4437	0
23/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5697.5900	4807.9800	5.6976	4.8080	0
23/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	413.4800	609.6000	0.4135	0.6096	400
23/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8892.0100	7878.1700	8.8920	7.8782	0
23/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	124.1600	196.0500	0.1242	0.1961	731
23/08/2023	R035 On 01-February-24			Bond Future	11.9222	12.1356	85.4255	84.3156	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	528.7700	379.7100	0.5288	0.3797	400
23/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7789.0900	8749.9400	7.7891	8.7499	0
23/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1098.3600	827.8900	1.0984	0.8279	400
23/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5468.3800	6307.8200	5.4684	6.3078	0
23/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3644.7400	3032.5100	3.6447	3.0325	0
23/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2306.4100	2804.0900	2.3064	2.8041	0
23/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3676.1600	3060.8900	3.6762	3.0609	0
23/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2286.5400	2781.1800	2.2865	2.7812	0
23/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3707.6900	3089.3700	3.7077	3.0894	0
23/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2266.8400	2758.4300	2.2668	2.7584	0
23/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8289.7000	7384.5900	8.2897	7.3846	0
23/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	746.9300	951.7300	0.7469	0.9517	400
23/08/2023	R035 On 02-May-24			Bond Future	12.0249	12.2471	82.8403	81.7049	0
23/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1634.8800	1305.7000	1.6349	1.3057	0
23/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6106.9600	6913.1400	6.1070	6.9131	0
23/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1650.4400	1318.8300	1.6504	1.3188	0
23/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6066.9500	6870.7000	6.0670	6.8707	0
23/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1666.1100	1332.0500	1.6661	1.3321	0
23/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6027.1100	6828.4100	6.0271	6.8284	0
23/08/2023	R035 On 01-August-24			Bond Future	12.1320	12.3637	84.7088	83.5473	0
23/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3106.4900	2614.5700	3.1065	2.6146	0
23/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4864.7100	5534.3000	4.8647	5.5343	0
23/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3130.3600	2635.9700	3.1304	2.6360	0
23/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4836.4200	5503.5400	4.8364	5.5035	0
23/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3154.3300	2657.4700	3.1543	2.6575	0
23/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4808.2700	5472.9200	4.8083	5.4729	0
23/08/2023	R035 On 07-November-24			Bond Future	12.2817	12.5245	82.1478	80.9581	0
23/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3951.1600	3382.2300	3.9512	3.3822	0
23/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4506.9000	5127.6400	4.5069	5.1276	0
23/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3976.7500	3405.5500	3.9768	3.4056	0
23/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4482.5300	5101.0000	4.4825	5.1010	0
23/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4002.0600	3428.5800	4.0021	3.4286	0
23/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4457.9200	5074.1100	4.4579	5.0741	0
23/08/2023	R053 On 02-November-23			Bond Future	12.4082	12.5770	95.0500	93.8187	5,189

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4532.5200	3765.7100	4.5325	3.7657	0
23/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1649.8700	2114.3000	1.6499	2.1143	0
23/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4580.3600	3809.1300	4.5804	3.8091	0
23/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1628.0800	2088.0900	1.6281	2.0881	0
23/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4628.3700	3852.7600	4.6284	3.8528	0
23/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1606.5500	2062.1800	1.6066	2.0622	0
23/08/2023	R053 On 01-February-24			Bond Future	12.5105	12.6858	97.1881	95.9295	0
23/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	5931.4300	5183.5200	5.9314	5.1835	0
23/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3040.1200	3550.8100	3.0401	3.5508	0
23/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	5975.8600	5224.9300	5.9759	5.2249	0
23/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3016.0300	3523.7000	3.0160	3.5237	0
23/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6020.1400	5266.2000	6.0201	5.2662	0
23/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2991.8800	3496.5400	2.9919	3.4965	0
23/08/2023	R053 On 02-May-24			Bond Future	12.6166	12.7989	93.5162	92.2286	0
23/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	6775.7600	6022.1500	6.7758	6.0222	0
23/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3970.9400	4504.8700	3.9709	4.5049	0
23/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	6818.1500	6061.9800	6.8182	6.0620	0
23/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3945.8100	4477.1800	3.9458	4.4772	0
23/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	6860.6000	6101.8900	6.8606	6.1019	0
23/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3920.8400	4449.6700	3.9208	4.4497	0
23/08/2023	R053 On 01-August-24			Bond Future	12.7266	12.9163	95.6243	94.3071	0
23/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7446.8900	6682.0900	7.4469	6.6821	0
23/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4686.7600	5239.1200	4.6868	5.2391	0
23/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7487.6000	6720.5200	7.4876	6.7205	0
23/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4661.0100	5211.0900	4.6610	5.2111	0
23/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7528.3600	6759.0000	7.5284	6.7590	0
23/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4635.4100	5183.2100	4.6354	5.1832	0
23/08/2023	R053 On 07-November-24			Bond Future	12.8687	13.0672	91.9569	90.6076	0
23/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6000.9900	5329.3000	6.0010	5.3293	0
23/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6546.3800	7223.9800	6.5464	7.2240	0
23/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6037.3900	5363.2600	6.0374	5.3633	0
23/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6513.1300	7188.2900	6.5131	7.1883	0
23/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6073.4700	5396.9100	6.0735	5.3969	0
23/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6479.6500	7152.3800	6.4797	7.1524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R186 On 02-November-23			Bond Future	8.9961	9.2011	107.9804	107.4209	114,482
23/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1023.0600	731.1400	1.0231	0.7311	1,715
23/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	602.7100	870.2600	0.6027	0.8703	0
23/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1445.2600	1088.0300	1.4453	1.0880	0
23/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	400.7200	602.9600	0.4007	0.6030	0
23/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1465.0000	1105.1300	1.4650	1.1051	0
23/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	393.4300	593.0300	0.3934	0.5930	0
23/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1485.0000	1122.5400	1.4850	1.1225	0
23/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	386.4100	583.4200	0.3864	0.5834	0
23/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3859.5600	3338.7300	3.8596	3.3387	0
23/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	50.9800	89.6200	0.0510	0.0896	1,715
23/08/2023	R186 On 01-February-24			Bond Future	8.9807	9.2062	105.0984	104.5266	0
23/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1974.1300	1613.0000	1.9741	1.6130	0
23/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	663.6600	874.2900	0.6637	0.8743	0
23/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1992.0100	1629.1700	1.9920	1.6292	0
23/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	656.5100	865.4300	0.6565	0.8654	0
23/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2010.1900	1645.6700	2.0102	1.6457	0
23/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	649.6700	856.9100	0.6497	0.8569	0
23/08/2023	R186 On 02-May-24			Bond Future	8.9587	9.2090	107.4708	106.8857	0
23/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	366.2000	254.6900	0.3662	0.2547	0
23/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2670.6700	3144.2900	2.6707	3.1443	0
23/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	371.1000	258.3500	0.3711	0.2584	0
23/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2651.4500	3123.8300	2.6515	3.1238	0
23/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	377.4100	263.1900	0.3774	0.2632	0
23/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2633.6400	3104.5500	2.6336	3.1046	0
23/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2514.6500	2127.4800	2.5147	2.1275	2,030
23/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	725.1900	923.1500	0.7252	0.9232	0
23/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3745.5600	3288.4900	3.7456	3.2885	0
23/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	433.5000	561.5600	0.4335	0.5616	2,030
23/08/2023	R186 On 01-August-24			Bond Future	8.9333	9.2138	104.5845	103.9855	0
23/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1088.0100	845.9600	1.0880	0.8460	0
23/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1632.9800	1989.9500	1.6330	1.9900	0
23/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1098.9000	855.3000	1.0989	0.8553	0
23/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1622.2900	1977.7100	1.6223	1.9777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1110.2600	865.0900	1.1103	0.8651	0
23/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1612.0700	1965.9200	1.6121	1.9659	0
23/08/2023	R186 On 07-November-24			Bond Future	8.9665	9.2880	106.9971	106.3826	0
23/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1551.4200	1241.3100	1.5514	1.2413	0
23/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1238.2800	1542.7200	1.2383	1.5427	0
23/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1563.4200	1251.9700	1.5634	1.2520	0
23/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1231.1700	1534.2700	1.2312	1.5343	0
23/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1575.4600	1262.6700	1.5755	1.2627	0
23/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1224.1100	1525.8700	1.2241	1.5259	0
23/08/2023	R197 On 02-November-23			Bond Future	342.0775	341.9689	342.0775	341.9689	0
23/08/2023	R202 On 02-November-23			Bond Future	257.7470	256.6894	257.7470	256.6894	4,618
23/08/2023	R202 On 01-February-24			Bond Future	258.6293	257.5741	258.6293	257.5741	460
23/08/2023	R202 On 02-May-24			Bond Future	264.5281	263.4477	264.5281	263.4477	0
23/08/2023	R202 On 01-August-24			Bond Future	265.4543	264.3717	265.4543	264.3717	0
23/08/2023	R202 On 07-November-24			Bond Future	271.6565	270.5447	271.6565	270.5447	0
23/08/2023	R209 On 02-November-23			Bond Future	11.8801	12.0842	64.5775	63.6288	26,973
23/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	616.3700	408.1900	0.6164	0.4082	0
23/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3274.3200	4014.8000	3.2743	4.0148	0
23/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	629.8600	418.0900	0.6299	0.4181	0
23/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3238.1400	3975.0300	3.2381	3.9750	0
23/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	643.4500	428.0800	0.6435	0.4281	0
23/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3202.1100	3935.4000	3.2021	3.9354	0
23/08/2023	R209 On 01-February-24			Bond Future	11.9719	12.1834	66.0301	65.0603	1,690
23/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2915.8500	2408.0800	2.9159	2.4081	0
23/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2234.3700	2696.4000	2.2344	2.6964	0
23/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2942.3800	2431.8600	2.9424	2.4319	0
23/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2215.2600	2674.5400	2.2153	2.6745	0
23/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2968.9900	2455.7300	2.9690	2.4557	0
23/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2196.2900	2652.8300	2.1963	2.6528	0
23/08/2023	R209 On 02-May-24			Bond Future	12.0672	12.2866	64.3670	63.3751	0
23/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1349.9300	1074.6000	1.3499	1.0746	0
23/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5639.1000	6355.7600	5.6391	6.3558	0
23/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1363.1200	1085.6800	1.3631	1.0857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5602.3300	6316.8800	5.6023	6.3169	0
23/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1376.5900	1097.0100	1.3766	1.0970	0
23/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5565.9000	6278.3100	5.5659	6.2783	0
23/08/2023	R209 On 01-August-24			Bond Future	12.1669	12.3946	65.8185	64.8037	0
23/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2728.4500	2302.7800	2.7285	2.3028	0
23/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4505.0300	5094.1700	4.5050	5.0942	0
23/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2749.5000	2321.6800	2.7495	2.3217	0
23/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4479.3100	5066.3000	4.4793	5.0663	0
23/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2770.3700	2340.4200	2.7704	2.3404	0
23/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4453.4500	5038.3100	4.4535	5.0383	0
23/08/2023	R209 On 07-November-24			Bond Future	12.2991	12.5365	64.1807	63.1414	0
23/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3615.8800	3109.5200	3.6159	3.1095	0
23/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4011.8000	4544.7900	4.0118	4.5448	0
23/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3638.7200	3130.3900	3.6387	3.1304	0
23/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3990.0100	4521.0300	3.9900	4.5210	0
23/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3661.3300	3151.0400	3.6613	3.1510	0
23/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3968.0400	4497.1000	3.9680	4.4971	0
23/08/2023	R210 On 02-November-23			Bond Future	227.6453	227.5442	227.6453	227.5442	206
23/08/2023	R210 On 01-February-24			Bond Future	232.8208	232.7178	232.8208	232.7178	300
23/08/2023	R210 On 02-May-24			Bond Future	234.8727	234.7815	234.8727	234.7815	0
23/08/2023	R210 On 01-August-24			Bond Future	240.2251	240.1303	240.2251	240.1303	0
23/08/2023	R210 On 07-November-24			Bond Future	242.4972	242.4127	242.4972	242.4127	0
23/08/2023	R213 On 02-November-23			Bond Future	10.8288	11.0340	82.2882	81.4029	32,832
23/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1703.7100	1259.6400	1.7037	1.2596	731
23/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1222.5400	1663.7200	1.2225	1.6637	0
23/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2161.7600	1649.0200	2.1618	1.6490	0
23/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	951.6800	1324.1900	0.9517	1.3242	0
23/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2190.1500	1673.5300	2.1902	1.6735	0
23/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	937.4500	1306.0800	0.9375	1.3061	0
23/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2218.7000	1698.2100	2.2187	1.6982	0
23/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	923.4100	1288.1700	0.9234	1.2882	0
23/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3174.2100	2545.9700	3.1742	2.5460	731
23/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	572.8100	829.8200	0.5728	0.8298	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7710.3400	6870.3000	7.7103	6.8703	0
23/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	71.2100	116.4200	0.0712	0.1164	731
23/08/2023	R213 On 01-February-24			Bond Future	10.9135	11.1286	84.1391	83.2342	0
23/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4349.0700	3728.4900	4.3491	3.7285	0
23/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1101.5400	1385.8700	1.1015	1.3859	0
23/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4378.9200	3756.2800	4.3789	3.7563	0
23/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1091.1600	1373.4300	1.0912	1.3734	0
23/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4409.0300	3784.3500	4.4090	3.7844	0
23/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1081.0700	1361.3000	1.0811	1.3613	0
23/08/2023	R213 On 02-May-24			Bond Future	10.9933	11.2189	82.4785	81.5529	0
23/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1442.9000	1154.3700	1.4429	1.1544	0
23/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4458.3400	5095.5000	4.4583	5.0955	0
23/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1457.2200	1166.5800	1.4572	1.1666	0
23/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4429.4300	5064.4800	4.4294	5.0645	0
23/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1471.9000	1179.1200	1.4719	1.1791	0
23/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4400.9000	5033.8100	4.4009	5.0338	0
23/08/2023	R213 On 01-August-24			Bond Future	11.0773	11.3144	84.3392	83.3922	0
23/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2528.2900	2111.6400	2.5283	2.1116	0
23/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3408.6900	3939.1100	3.4087	3.9391	0
23/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2548.3700	2129.6000	2.5484	2.1296	0
23/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3388.0000	3916.3000	3.3880	3.9163	0
23/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2568.2000	2147.3300	2.5682	2.1473	0
23/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3367.0900	3893.2900	3.3671	3.8933	0
23/08/2023	R213 On 07-November-24			Bond Future	11.2104	11.4613	82.7255	81.7552	0
23/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3328.4400	2850.1200	3.3284	2.8501	0
23/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3330.1500	3822.1300	3.3302	3.8221	0
23/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3349.7100	2869.5500	3.3497	2.8696	0
23/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3312.4600	3802.6000	3.3125	3.8026	0
23/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3371.4000	2889.4000	3.3714	2.8894	0
23/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3295.2200	3783.5200	3.2952	3.7835	0
23/08/2023	R214 On 02-November-23			Bond Future	12.3055	12.4837	59.9890	59.1567	22,225
23/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	322.5100	215.4700	0.3225	0.2155	0
23/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4592.0600	5317.4000	4.5921	5.3174	0
23/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	330.9600	221.5900	0.3310	0.2216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4547.8600	5270.8700	4.5479	5.2709	0
23/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	339.6300	227.8900	0.3396	0.2279	0
23/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4503.9400	5224.5800	4.5039	5.2246	0
23/08/2023	R214 On 01-February-24			Bond Future	12.4075	12.5922	61.3384	60.4874	0
23/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1950.9600	1605.5800	1.9510	1.6056	0
23/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3219.4100	3725.0000	3.2194	3.7250	0
23/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1972.7700	1624.8200	1.9728	1.6248	0
23/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3193.0400	3696.0600	3.1930	3.6961	0
23/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1994.7100	1644.1900	1.9947	1.6442	0
23/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3166.8500	3667.3000	3.1669	3.6673	0
23/08/2023	R214 On 02-May-24			Bond Future	12.5047	12.6959	59.4173	58.5469	0
23/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1205.6500	985.7400	1.2057	0.9857	0
23/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6344.7400	6995.2500	6.3447	6.9953	0
23/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1218.0900	996.3900	1.2181	0.9964	0
23/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6304.7400	6953.4600	6.3047	6.9535	0
23/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1230.4500	1006.9700	1.2305	1.0070	0
23/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6264.7200	6911.6600	6.2647	6.9117	0
23/08/2023	R214 On 01-August-24			Bond Future	12.6051	12.8032	60.7575	59.8670	0
23/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2610.6400	2245.0400	2.6106	2.2450	0
23/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4691.0000	5215.8200	4.6910	5.2158	0
23/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2630.5500	2263.0700	2.6306	2.2631	0
23/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4662.9100	5185.8500	4.6629	5.1859	0
23/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2650.5500	2281.1800	2.6506	2.2812	0
23/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4634.9700	5156.0200	4.6350	5.1560	0
23/08/2023	R214 On 07-November-24			Bond Future	12.7396	12.9460	58.8520	57.9401	0
23/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3611.2100	3169.6800	3.6112	3.1697	0
23/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4241.3000	4711.7300	4.2413	4.7117	0
23/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3634.1700	3190.9200	3.6342	3.1909	0
23/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4218.7900	4687.5000	4.2188	4.6875	0
23/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3657.1900	3212.2200	3.6572	3.2122	0
23/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4196.3800	4663.3700	4.1964	4.6634	0
23/08/2023	R248 On 02-November-23			Bond Future	12.4396	12.6131	73.5303	72.5503	232,667
23/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	295.4600	196.4500	0.2955	0.1965	0
23/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6241.6000	7122.5700	6.2416	7.1226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	302.9500	201.7700	0.3030	0.2018	0
23/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6183.4000	7062.2000	6.1834	7.0622	0
23/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	310.6600	207.2500	0.3107	0.2073	0
23/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6125.5100	7002.0800	6.1255	7.0021	0
23/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	671.6800	476.6600	0.6717	0.4767	207
23/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4499.9500	5284.9100	4.5000	5.2849	0
23/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2312.1600	1833.4100	2.3122	1.8334	207
23/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1968.0800	2469.3100	1.9681	2.4693	0
23/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6564.6900	5748.3100	6.5647	5.7483	0
23/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	437.8800	601.4800	0.4379	0.6015	207
23/08/2023	R248 On 01-February-24			Bond Future	12.5473	12.7275	75.1843	74.1824	0
23/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	885.8800	691.7800	0.8859	0.6918	1,000
23/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7241.2900	8049.0600	7.2413	8.0491	0
23/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2111.5800	1741.8500	2.1116	1.7419	0
23/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4470.8700	5103.0100	4.4709	5.1030	0
23/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2136.2100	1763.5300	2.1362	1.7635	0
23/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4435.9300	5065.1200	4.4359	5.0651	0
23/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2160.9800	1785.3600	2.1610	1.7854	0
23/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4401.2100	5027.4600	4.4012	5.0275	0
23/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2523.2900	2106.5400	2.5233	2.1065	1,000
23/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3939.5100	4524.6300	3.9395	4.5246	0
23/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6040.4400	5353.0300	6.0404	5.3530	0
23/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1664.2700	1978.7300	1.6643	1.9787	1,000
23/08/2023	R248 On 02-May-24			Bond Future	12.6500	12.8372	72.4314	71.4066	0
23/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1308.8300	1074.7900	1.3088	1.0748	0
23/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8497.8600	9288.5700	8.4979	9.2886	0
23/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1322.6000	1086.5800	1.3226	1.0866	0
23/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8445.9700	9234.7000	8.4460	9.2347	0
23/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1336.6600	1098.6400	1.3367	1.0986	0
23/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8394.4700	9181.2000	8.3945	9.1812	0
23/08/2023	R248 On 01-August-24			Bond Future	12.7563	12.9507	74.0649	73.0165	13,000
23/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3257.2700	2824.8000	3.2573	2.8248	0
23/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5831.1200	6447.0300	5.8311	6.4470	0
23/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3282.2700	2847.6000	3.2823	2.8476	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5797.9400	6411.6500	5.7979	6.4117	0
23/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3307.3600	2870.5000	3.3074	2.8705	0
23/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5764.9300	6376.4500	5.7649	6.3765	0
23/08/2023	R248 On 07-November-24			Bond Future	12.8978	13.1010	71.3209	70.2471	0
23/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4489.3200	3963.6200	4.4893	3.9636	0
23/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5125.8400	5673.9100	5.1258	5.6739	0
23/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4517.0700	3989.3900	4.5171	3.9894	0
23/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5099.1600	5645.2500	5.0992	5.6453	0
23/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4545.1800	4015.5300	4.5452	4.0155	0
23/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5072.9200	5617.0400	5.0729	5.6170	0