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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
28/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	2025 On 02-November-23			Bond Future	173.1472	173.1348	173.1472	173.1348	5,228
28/08/2023	2025 On 01-February-24			Bond Future	175.2763	175.2636	175.2763	175.2636	214
28/08/2023	2025 On 02-May-24			Bond Future	179.2592	179.2459	179.2592	179.2459	0
28/08/2023	2025 On 01-August-24			Bond Future	181.4418	181.4256	181.4418	181.4256	0
28/08/2023	2025 On 07-November-24			Bond Future	185.6560	185.6385	185.6560	185.6385	0
28/08/2023	2029 On 02-November-23			Bond Future	125.8595	125.7368	125.8595	125.7368	2,068
28/08/2023	2029 On 01-February-24			Bond Future	128.7121	128.5867	128.7121	128.5867	728
28/08/2023	2029 On 02-May-24			Bond Future	130.2697	130.1404	130.2697	130.1404	0
28/08/2023	2029 On 01-August-24			Bond Future	133.1920	133.0595	133.1920	133.0595	0
28/08/2023	2029 On 07-November-24			Bond Future	134.8846	134.7460	134.8846	134.7460	0
28/08/2023	2030 On 02-November-23			Bond Future	10.1911	10.2230	92.2006	92.0653	90,309

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	346.3700	338.9600	0.3464	0.3390	800
28/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3031.9500	3159.8300	3.0320	3.1598	0
28/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	748.6500	728.5100	0.7487	0.7285	500
28/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2038.3200	2153.4700	2.0383	2.1535	0
28/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1076.6000	1046.5400	1.0766	1.0465	800
28/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1592.5900	1697.8200	1.5926	1.6978	0
28/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1831.8000	1781.3200	1.8318	1.7813	500
28/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	992.4900	1077.3000	0.9925	1.0773	0
28/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2488.6600	2423.1500	2.4887	2.4232	500
28/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	690.8700	760.6500	0.6909	0.7607	0
28/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3054.3100	2977.7400	3.0543	2.9777	0
28/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	515.4000	574.1200	0.5154	0.5741	0
28/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3086.7400	3009.5700	3.0867	3.0096	0
28/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	506.8900	565.0100	0.5069	0.5650	0
28/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3119.3900	3041.6500	3.1194	3.0417	0
28/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	498.6200	556.1700	0.4986	0.5562	0
28/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4138.1900	4044.5300	4.1382	4.0445	500
28/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	300.9000	342.5300	0.3009	0.3425	0
28/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5247.4900	5140.9100	5.2475	5.1409	0
28/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	175.3900	204.1000	0.1754	0.2041	500
28/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5759.2800	5648.0200	5.7593	5.6480	0
28/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	136.8200	160.8500	0.1368	0.1609	800
28/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8346.4000	8220.3000	8.3464	8.2203	0
28/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	38.5100	47.7000	0.0385	0.0477	500
28/08/2023	2030 On 01-February-24			Bond Future	10.2464	10.2800	90.2622	90.1239	0
28/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	968.5000	944.0400	0.9685	0.9440	400
28/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3806.9000	3920.7200	3.8069	3.9207	0
28/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1421.1400	1385.4800	1.4211	1.3855	500
28/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2903.0300	3005.6500	2.9030	3.0057	0
28/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1486.1400	1448.9400	1.4861	1.4489	1,360
28/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2800.2100	2901.2900	2.8002	2.9013	0
28/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1604.6800	1564.7100	1.6047	1.5647	500
28/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2625.9800	2724.2900	2.6260	2.7243	0
28/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1734.9800	1692.1800	1.7350	1.6922	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2464.6800	2560.1600	2.4647	2.5602	0
28/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1911.0500	1864.5200	1.9111	1.8645	200
28/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2267.5400	2359.2900	2.2675	2.3593	0
28/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2408.7300	2352.4400	2.4087	2.3524	500
28/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1820.1100	1902.1000	1.8201	1.9021	0
28/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4023.9500	3942.7600	4.0240	3.9428	0
28/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	987.8400	1044.9300	0.9878	1.0449	700
28/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4966.0200	4873.9800	4.9660	4.8740	0
28/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	718.2000	764.4400	0.7182	0.7644	1,360
28/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5091.5100	4998.1900	5.0915	4.9982	0
28/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	688.8800	733.8400	0.6889	0.7338	0
28/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5123.0100	5029.3600	5.1230	5.0294	0
28/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	681.7400	726.3700	0.6817	0.7264	0
28/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5154.5500	5060.5900	5.1546	5.0606	0
28/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	674.6500	718.9700	0.6747	0.7190	0
28/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6385.1000	6280.3200	6.3851	6.2803	0
28/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	453.5100	487.0100	0.4535	0.4870	200
28/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6716.8000	6609.5600	6.7168	6.6096	0
28/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	408.3400	439.3800	0.4083	0.4394	500
28/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6750.0400	6642.5600	6.7500	6.6426	0
28/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	404.0100	434.8100	0.4040	0.4348	500
28/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7555.2200	7442.4900	7.5552	7.4425	0
28/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	313.8100	339.3600	0.3138	0.3394	400
28/08/2023	2030 On 02-May-24			Bond Future	10.3099	10.3455	92.2917	92.1503	0
28/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1397.9600	1362.8000	1.3980	1.3628	1,000
28/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4035.4600	4141.7800	4.0355	4.1418	0
28/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1619.7900	1579.9300	1.6198	1.5799	0
28/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3640.1700	3741.7900	3.6402	3.7418	0
28/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1635.5000	1595.3200	1.6355	1.5953	0
28/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3614.9200	3716.2200	3.6149	3.7162	0
28/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1651.0100	1610.5100	1.6510	1.6105	0
28/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3589.4900	3690.4700	3.5895	3.6905	0
28/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2231.0000	2179.4000	2.2310	2.1794	1,000
28/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2831.1200	2921.0000	2.8311	2.9210	0

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28/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3236.6000	3169.1900	3.2366	3.1692	500
28/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2011.2000	2085.2700	2.0112	2.0853	0
28/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3733.8900	3659.8700	3.7339	3.6599	1,080
28/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1729.0500	1796.5100	1.7291	1.7965	0
28/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4537.0300	4453.7600	4.5370	4.4538	500
28/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1378.9300	1437.1400	1.3789	1.4371	0
28/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6954.0700	6850.0800	6.9541	6.8501	0
28/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	738.4300	775.9200	0.7384	0.7759	1,000
28/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8330.1400	8217.8700	8.3301	8.2179	0
28/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	529.2600	558.4700	0.5293	0.5585	1,080
28/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10724.6900	10599.3400	10.7247	10.5993	0
28/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	238.9500	255.0800	0.2390	0.2551	500
28/08/2023	2030 On 01-August-24			Bond Future	10.3872	10.4249	90.3347	90.1898	0
28/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2793.4900	2732.3400	2.7935	2.7323	0
28/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2859.5300	2943.3200	2.8595	2.9433	0
28/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2814.1100	2752.6500	2.8141	2.7527	0
28/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2841.6600	2925.1400	2.8417	2.9251	0
28/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2835.1600	2773.4000	2.8352	2.7734	0
28/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2824.2300	2907.4100	2.8242	2.9074	0
28/08/2023	2030 On 07-November-24			Bond Future	10.4949	10.5352	92.4045	92.2558	0
28/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3558.5900	3485.9600	3.5586	3.4860	0
28/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2658.0100	2734.0800	2.6580	2.7341	0
28/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3580.3500	3507.4400	3.5804	3.5074	0
28/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2643.2600	2719.0500	2.6433	2.7191	0
28/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3602.5500	3529.3700	3.6026	3.5294	0
28/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2628.9800	2704.5000	2.6290	2.7045	0
28/08/2023	2032 On 02-November-23			Bond Future	10.9850	11.0170	86.0852	85.9297	198,829
28/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	377.1600	368.9500	0.3772	0.3690	7,750
28/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3537.5800	3684.8600	3.5376	3.6849	0
28/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	688.7000	670.9700	0.6887	0.6710	500
28/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2686.9600	2824.7200	2.6870	2.8247	0
28/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	705.4000	687.1700	0.7054	0.6872	500
28/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2653.5800	2790.8400	2.6536	2.7908	0
28/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	924.8200	900.0000	0.9248	0.9000	500

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28/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2275.0000	2405.6700	2.2750	2.4057	0
28/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1604.4500	1560.5500	1.6045	1.5606	0
28/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1531.3900	1642.9800	1.5314	1.6430	500
28/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1854.4600	1804.0800	1.8545	1.8041	500
28/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1345.9300	1451.0400	1.3459	1.4510	0
28/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2244.3700	2184.4700	2.2444	2.1845	0
28/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1111.9600	1207.5500	1.1120	1.2076	0
28/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2275.6700	2215.0400	2.2757	2.2150	0
28/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1095.5200	1190.3800	1.0955	1.1904	0
28/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2307.2900	2245.9400	2.3073	2.2459	0
28/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1079.4300	1173.5700	1.0794	1.1736	0
28/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2435.1000	2370.8200	2.4351	2.3708	0
28/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1016.7700	1107.9800	1.0168	1.1080	500
28/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3182.9400	3103.0800	3.1829	3.1031	0
28/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	727.0900	802.7200	0.7271	0.8027	500
28/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3543.6700	3457.0900	3.5437	3.4571	0
28/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	621.7900	690.7000	0.6218	0.6907	15,500
28/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4219.4400	4121.6400	4.2194	4.1216	0
28/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	467.3500	525.0400	0.4674	0.5250	500
28/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4684.9300	4580.3600	4.6849	4.5804	0
28/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	385.4900	436.4100	0.3855	0.4364	0
28/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6125.4500	6003.9000	6.1255	6.0039	0
28/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	212.7500	246.6900	0.2128	0.2467	500
28/08/2023	2032 On 01-February-24			Bond Future	11.0666	11.1000	88.0156	87.8568	0
28/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	707.6600	691.0200	0.7077	0.6910	1,200
28/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	5929.8200	6072.0300	5.9298	6.0720	0
28/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1487.8600	1451.8900	1.4879	1.4519	500
28/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3793.5100	3916.3900	3.7935	3.9164	0
28/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1811.4700	1768.3200	1.8115	1.7683	1,200
28/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3285.4500	3401.1500	3.2855	3.4012	0
28/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1853.5400	1809.5200	1.8535	1.8095	200
28/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3230.3600	3345.1900	3.2304	3.3452	0
28/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2576.2700	2518.1800	2.5763	2.5182	500
28/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2464.9700	2565.7300	2.4650	2.5657	0

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28/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4514.8400	4427.1500	4.5148	4.4272	0
28/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1344.7000	1415.8600	1.3447	1.4159	200
28/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4778.5700	4687.6000	4.7786	4.6876	0
28/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1247.5000	1315.3800	1.2475	1.3154	0
28/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4811.9600	4720.5800	4.8120	4.7206	0
28/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1235.9200	1303.3900	1.2359	1.3034	0
28/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4845.2200	4753.4400	4.8452	4.7534	0
28/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1224.2400	1291.3100	1.2242	1.2913	0
28/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7132.3500	7017.7000	7.1324	7.0177	0
28/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	658.8000	703.0000	0.6588	0.7030	200
28/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7572.6500	7454.5300	7.5727	7.4545	0
28/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	586.8900	627.6200	0.5869	0.6276	1,200
28/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7979.3300	7858.2300	7.9793	7.8582	0
28/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	527.9100	565.6600	0.5279	0.5657	500
28/08/2023	2032 On 02-May-24			Bond Future	11.1529	11.1879	85.8323	85.6697	0
28/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1500.4500	1464.3000	1.5005	1.4643	1,000
28/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5289.8700	5416.3200	5.2899	5.4163	0
28/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1797.9900	1755.7700	1.7980	1.7558	0
28/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4708.2600	4828.6400	4.7083	4.8286	0
28/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1815.6400	1773.0700	1.8156	1.7731	0
28/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4677.3900	4797.4200	4.6774	4.7974	0
28/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1833.1100	1790.2000	1.8331	1.7902	0
28/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4646.3900	4766.0800	4.6464	4.7661	0
28/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1886.7200	1842.7400	1.8867	1.8427	500
28/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4554.7700	4673.3900	4.5548	4.6734	0
28/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1996.7400	1950.6200	1.9967	1.9506	1,550
28/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4375.2700	4491.7500	4.3753	4.4918	0
28/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2419.9200	2366.0900	2.4199	2.3661	1,000
28/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3794.8100	3903.5800	3.7948	3.9036	0
28/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2946.5200	2884.0000	2.9465	2.8840	500
28/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3239.2200	3339.3000	3.2392	3.3393	0
28/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3609.5700	3537.2700	3.6096	3.5373	1,550
28/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2700.0100	2790.3100	2.7000	2.7903	0
28/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8531.8800	8412.3600	8.5319	8.4124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	894.7300	937.8100	0.8947	0.9378	1,000
28/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9509.5700	9384.1500	9.5096	9.3842	0
28/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	733.1300	770.3100	0.7331	0.7703	500
28/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10091.3500	9962.2200	10.0914	9.9622	0
28/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	633.9700	667.4400	0.6340	0.6674	1,550
28/08/2023	2032 On 01-August-24			Bond Future	11.2503	11.2871	87.7366	87.5701	0
28/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2996.8600	2930.0000	2.9969	2.9300	0
28/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3544.6800	3644.2700	3.5447	3.6443	0
28/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	3020.0600	2952.8400	3.0201	2.9528	0
28/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3522.1700	3621.4000	3.5222	3.6214	0
28/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3043.3500	2975.7700	3.0434	2.9758	0
28/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3499.7800	3598.6500	3.4998	3.5987	0
28/08/2023	2032 On 07-November-24			Bond Future	11.3841	11.4229	85.5816	85.4109	0
28/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3886.6000	3808.0300	3.8866	3.8080	0
28/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3509.1700	3601.3500	3.5092	3.6014	0
28/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3911.2800	3832.3800	3.9113	3.8324	0
28/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3490.0600	3581.9100	3.4901	3.5819	0
28/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3935.6400	3856.4300	3.9356	3.8564	0
28/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3470.6700	3562.2100	3.4707	3.5622	0
28/08/2023	2033 On 02-November-23			Bond Future	118.9533	119.1601	118.9533	119.1601	2,258
28/08/2023	2033 On 01-February-24			Bond Future	121.6494	121.8610	121.6494	121.8610	6,141
28/08/2023	2033 On 02-May-24			Bond Future	122.9508	123.1666	122.9508	123.1666	0
28/08/2023	2033 On 01-August-24			Bond Future	125.7092	125.9294	125.7092	125.9294	0
28/08/2023	2033 On 07-November-24			Bond Future	127.1299	127.3525	127.1299	127.3525	0
28/08/2023	2037 On 02-November-23			Bond Future	12.0222	12.0748	79.2101	78.9263	68,165
28/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	794.9600	748.4800	0.7950	0.7485	0
28/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3412.1300	3649.3900	3.4121	3.6494	0
28/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	811.8400	764.4100	0.8118	0.7644	0
28/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3372.2400	3608.5500	3.3722	3.6086	0
28/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	829.0600	780.6700	0.8291	0.7807	0
28/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3332.7500	3568.1000	3.3328	3.5681	0
28/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1860.9000	1761.1800	1.8609	1.7612	731
28/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	1872.5800	2056.6000	1.8726	2.0566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3533.1400	3371.8700	3.5331	3.3719	731
28/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	908.1200	1030.5900	0.9081	1.0306	0
28/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9295.7400	9036.8000	9.2957	9.0368	0
28/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	97.0800	121.8800	0.0971	0.1219	731
28/08/2023	2037 On 01-February-24			Bond Future	12.1238	12.1784	76.7300	76.4400	76,958
28/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2820.7800	2702.9500	2.8208	2.7030	2,500
28/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3000.8800	3173.1100	3.0009	3.1731	0
28/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3470.6900	3334.9300	3.4707	3.3349	0
28/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2488.8500	2643.1500	2.4889	2.6432	0
28/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3501.5600	3365.0000	3.5016	3.3650	0
28/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2467.5200	2621.0200	2.4675	2.6210	0
28/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3532.7500	3395.3900	3.5328	3.3954	0
28/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2446.5600	2599.2600	2.4466	2.5993	0
28/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5571.6600	5390.3000	5.5717	5.3903	0
28/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1450.9400	1559.6400	1.4509	1.5596	2,500
28/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9389.3300	9156.3100	9.3893	9.1563	0
28/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	598.9700	656.0100	0.5990	0.6560	2,500
28/08/2023	2037 On 02-May-24			Bond Future	12.2313	12.2881	78.4551	78.1585	0
28/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1739.0700	1661.7100	1.7391	1.6617	0
28/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6110.2800	6329.5700	6.1103	6.3296	0
28/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1755.3700	1677.4000	1.7554	1.6774	0
28/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6069.8300	6288.5100	6.0698	6.2885	0
28/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1772.0200	1693.4200	1.7720	1.6934	0
28/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6029.7800	6247.8300	6.0298	6.2478	0
28/08/2023	2037 On 01-August-24			Bond Future	12.3508	12.4100	75.9401	75.6366	0
28/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3317.5000	3193.5000	3.3175	3.1935	0
28/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4676.8600	4856.3900	4.6769	4.8564	0
28/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3342.3500	3217.7100	3.3424	3.2177	0
28/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4648.9400	4827.8300	4.6489	4.8278	0
28/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3367.2800	3242.0100	3.3673	3.2420	0
28/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4621.1500	4799.4100	4.6212	4.7994	0
28/08/2023	2037 On 07-November-24			Bond Future	12.4935	12.5553	77.6779	77.3669	0
28/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4526.6700	4374.7000	4.5267	4.3747	0
28/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4142.1100	4301.0700	4.1421	4.3011	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4554.4200	4401.8800	4.5544	4.4019	0
28/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4119.8100	4278.2000	4.1198	4.2782	0
28/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4581.9000	4428.7900	4.5819	4.4288	0
28/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4097.2800	4255.1000	4.0973	4.2551	0
28/08/2023	2038 On 02-November-23			Bond Future	129.0151	129.0209	129.0151	129.0209	4,669
28/08/2023	2038 On 01-February-24			Bond Future	129.9194	129.9254	129.9194	129.9254	0
28/08/2023	2038 On 02-May-24			Bond Future	132.8716	132.8775	132.8716	132.8775	0
28/08/2023	2038 On 01-August-24			Bond Future	133.7832	133.7863	133.7832	133.7863	0
28/08/2023	2038 On 07-November-24			Bond Future	136.8885	136.8912	136.8885	136.8912	0
28/08/2023	2040 On 02-November-23			Bond Future	12.3105	12.3735	79.3641	79.0081	41,019
28/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	385.7000	354.9900	0.3857	0.3550	875
28/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5212.8400	5538.0700	5.2128	5.5381	0
28/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	474.5600	437.0900	0.4746	0.4371	0
28/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4804.6100	5123.0800	4.8046	5.1231	0
28/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	486.6800	448.2900	0.4867	0.4483	0
28/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4754.9200	5072.4700	4.7549	5.0725	0
28/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	498.9100	459.6100	0.4989	0.4596	0
28/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4705.4200	5022.0600	4.7054	5.0221	0
28/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	791.7900	731.3400	0.7918	0.7313	128
28/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	3778.7100	4074.2000	3.7787	4.0742	0
28/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1416.6300	1315.8900	1.4166	1.3159	875
28/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2626.9100	2882.1100	2.6269	2.8821	0
28/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2950.4600	2773.0400	2.9505	2.7730	128
28/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1333.9600	1512.4800	1.3340	1.5125	0
28/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4380.2700	4151.3200	4.3803	4.1513	0
28/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	774.3600	901.3500	0.7744	0.9014	875
28/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7274.7100	6979.6700	7.2747	6.9797	0
28/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	272.9700	333.8700	0.2730	0.3339	128
28/08/2023	2040 On 01-February-24			Bond Future	12.4171	12.4824	76.6370	76.2732	93,305
28/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2859.5600	2712.0400	2.8596	2.7120	0
28/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3348.9700	3565.3000	3.3490	3.5653	0
28/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2888.5100	2739.9600	2.8885	2.7400	0
28/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3321.4900	3536.7900	3.3215	3.5368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2917.6000	2768.0300	2.9176	2.7680	0
28/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3294.2100	3508.4900	3.2942	3.5085	0
28/08/2023	2040 On 02-May-24			Bond Future	12.5291	12.5969	78.3600	77.9878	0
28/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1650.2100	1558.7900	1.6502	1.5588	0
28/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7045.2500	7326.0200	7.0453	7.3260	0
28/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1666.4000	1574.2400	1.6664	1.5742	0
28/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7000.2500	7280.2800	7.0003	7.2803	0
28/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1682.4700	1589.5600	1.6825	1.5896	0
28/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	6955.2100	7234.4900	6.9552	7.2345	0
28/08/2023	2040 On 01-August-24			Bond Future	12.6528	12.7235	75.5924	75.2117	0
28/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3389.7100	3235.9300	3.3897	3.2359	0
28/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5224.1600	5451.0800	5.2242	5.4511	0
28/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3415.3600	3260.8000	3.4154	3.2608	0
28/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5193.6800	5419.8200	5.1937	5.4198	0
28/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3441.1000	3285.7500	3.4411	3.2858	0
28/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5163.3600	5388.7100	5.1634	5.3887	0
28/08/2023	2040 On 07-November-24			Bond Future	12.7989	12.8726	77.3215	76.9317	0
28/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4747.5600	4556.4400	4.7476	4.5564	0
28/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4529.6400	4728.3800	4.5296	4.7284	0
28/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4776.5200	4584.6900	4.7765	4.5847	0
28/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4505.7900	4703.8200	4.5058	4.7038	0
28/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4805.2000	4612.6700	4.8052	4.6127	0
28/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4481.7200	4679.0500	4.4817	4.6791	0
28/08/2023	2044 On 02-November-23			Bond Future	12.3934	12.4562	75.5046	75.1483	52,919
28/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	364.3400	335.8800	0.3643	0.3359	0
28/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5441.0100	5768.8100	5.4410	5.7688	0
28/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	374.3100	345.0900	0.3743	0.3451	0
28/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5387.3900	5714.4300	5.3874	5.7144	0
28/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	384.4800	354.4800	0.3845	0.3545	0
28/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5334.0600	5660.3200	5.3341	5.6603	0
28/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	1030.3300	954.8800	1.0303	0.9549	5,860
28/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3327.8200	3608.6300	3.3278	3.6086	0
28/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3224.9900	3038.5900	3.2250	3.0386	0
28/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1241.9300	1411.7900	1.2419	1.4118	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
28/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	4186.7600	3966.1500	4.1868	3.9662	0
28/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	867.1100	1002.7600	0.8671	1.0028	6,375
28/08/2023	2044 On 01-February-24			Bond Future	12.4971	12.5623	72.8162	72.4521	31,817
28/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2444.5300	2311.1000	2.4445	2.3111	0
28/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3736.4400	3967.1600	3.7364	3.9672	0
28/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2471.2600	2336.7800	2.4713	2.3368	0
28/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3705.4600	3935.1300	3.7055	3.9351	0
28/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2498.3200	2362.7900	2.4983	2.3628	0
28/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3674.8900	3903.5100	3.6749	3.9035	0
28/08/2023	2044 On 02-May-24			Bond Future	12.6055	12.6733	74.4533	74.0808	0
28/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1627.1800	1537.3300	1.6272	1.5373	0
28/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7246.7700	7529.4200	7.2468	7.5294	0
28/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1643.3200	1552.7300	1.6433	1.5527	0
28/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7200.3900	7482.3000	7.2004	7.4823	0
28/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1659.3500	1568.0100	1.6594	1.5680	0
28/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7153.9800	7435.1400	7.1540	7.4351	0
28/08/2023	2044 On 01-August-24			Bond Future	12.7250	12.7955	71.7241	71.3431	0
28/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3276.4100	3129.8600	3.2764	3.1299	0
28/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5764.2500	5998.6800	5.7643	5.9987	0
28/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3300.5900	3153.2800	3.3006	3.1533	0
28/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5730.9600	5964.6300	5.7310	5.9646	0
28/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3324.5900	3176.5200	3.3246	3.1765	0
28/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5697.5500	5930.4600	5.6976	5.9305	0
28/08/2023	2044 On 07-November-24			Bond Future	12.8654	12.9389	73.3644	72.9743	0
28/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4949.4200	4758.1400	4.9494	4.7581	0
28/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4765.1700	4963.9900	4.7652	4.9640	0
28/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4978.0700	4786.1100	4.9781	4.7861	0
28/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4740.7500	4938.8900	4.7408	4.9389	0
28/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	5006.4500	4813.8100	5.0065	4.8138	0
28/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4716.1300	4913.5900	4.7161	4.9136	0
28/08/2023	2046 On 02-November-23			Bond Future	111.5412	111.5464	111.5412	111.5464	16,148
28/08/2023	2046 On 01-February-24			Bond Future	114.0692	114.0746	114.0692	114.0746	0
28/08/2023	2046 On 02-May-24			Bond Future	114.5129	114.5167	114.5129	114.5167	0
28/08/2023	2046 On 01-August-24			Bond Future	117.0810	117.0848	117.0810	117.0848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	2046 On 07-November-24			Bond Future	117.5967	117.5962	117.5967	117.5962	0
28/08/2023	2050 On 02-November-23			Bond Future	113.3498	113.3548	113.3498	113.3548	14,039
28/08/2023	2050 On 01-February-24			Bond Future	113.6682	113.6737	113.6682	113.6737	0
28/08/2023	2050 On 02-May-24			Bond Future	116.2511	116.2563	116.2511	116.2563	0
28/08/2023	2050 On 01-August-24			Bond Future	116.5531	116.5557	116.5531	116.5557	0
28/08/2023	2050 On 07-November-24			Bond Future	119.2581	119.2603	119.2581	119.2603	0
28/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	AL37 On 02-November-23			Index Future	913.9150	912.7320	913.9150	912.7320	0
28/08/2023	AL37 On 01-February-24			Index Future	934.4070	933.1990	934.4070	933.1990	0
28/08/2023	AL37 On 02-May-24			Index Future	955.4300	954.1910	955.4300	954.1910	0
28/08/2023	AL37 On 01-August-24			Index Future	976.6660	975.3920	976.6660	975.3920	0
28/08/2023	AL37 On 07-November-24			Index Future	999.1630	997.8450	999.1630	997.8450	0
28/08/2023	AL7T On 02-November-23			Index Future	1044.7590	1042.4690	1044.7590	1,042.4690	0
28/08/2023	AL7T On 01-February-24			Index Future	1068.1850	1065.8460	1068.1850	1,065.8460	0
28/08/2023	AL7T On 02-May-24			Index Future	1092.2170	1089.8210	1092.2170	1,089.8210	0
28/08/2023	AL7T On 01-August-24			Index Future	1116.4940	1114.0350	1116.4940	1,114.0350	0
28/08/2023	AL7T On 07-November-24			Index Future	1142.2110	1139.6800	1142.2110	1,139.6800	0
28/08/2023	ALBI On 02-November-23			Index Future	911.0500	908.4910	911.0500	908.4910	107
28/08/2023	ALBI On 01-February-24			Index Future	931.4780	928.8630	931.4780	928.8630	0
28/08/2023	ALBI On 02-May-24			Index Future	952.4350	949.7580	952.4350	949.7580	0
28/08/2023	ALBI On 01-August-24			Index Future	973.6050	970.8600	973.6050	970.8600	0
28/08/2023	ALBI On 07-November-24			Index Future	996.0310	993.2090	996.0310	993.2090	0
28/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	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
28/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/08/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	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
28/08/2023	ES33 On 02-November-23			Bond Future	12.5262	12.5794	73.0617	72.8251	0
28/08/2023	ES33 On 01-February-24			Bond Future	12.6620	12.7175	74.7176	74.4758	0
28/08/2023	ES33 On 02-May-24			Bond Future	12.8011	12.8590	72.6154	72.3679	0
28/08/2023	ES33 On 01-August-24			Bond Future	12.9517	13.0122	74.2425	73.9892	0
28/08/2023	ES33 On 07-November-24			Bond Future	13.1472	13.2109	72.1590	71.8994	0
28/08/2023	ES42 On 02-November-23			Bond Future	13.0280	13.0913	68.9174	68.5952	0
28/08/2023	ES42 On 01-February-24			Bond Future	13.1533	13.2191	70.4795	70.1501	0
28/08/2023	ES42 On 02-May-24			Bond Future	13.2862	13.3547	67.8180	67.4810	0
28/08/2023	ES42 On 01-August-24			Bond Future	13.4263	13.4976	69.3360	68.9913	0
28/08/2023	ES42 On 07-November-24			Bond Future	13.6022	13.6769	66.6721	66.3189	0
28/08/2023	GOVI On 02-November-23			GOVI	898.1020	895.6020	898.1020	895.6020	823
28/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	123020.0000	98020.0000	12.3020	9.8020	0
28/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	122920.0000	97920.0000	12.2920	9.7920	0
28/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	122820.0000	97820.0000	12.2820	9.7820	0
28/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 01-February-24			GOVI	918.2390	915.6860	918.2390	915.6860	0
28/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	382590.0000	357060.0000	38.2590	35.7060	0
28/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	382490.0000	356960.0000	38.2490	35.6960	0
28/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	382390.0000	356860.0000	38.2390	35.6860	0
28/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-May-24			GOVI	938.8980	936.2830	938.8980	936.2830	0
28/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	120720.0000	146870.0000	12.0720	14.6870	0
28/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	120820.0000	146970.0000	12.0820	14.6970	0
28/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	120920.0000	147070.0000	12.0920	14.7070	0
28/08/2023	GOVI On 01-August-24			GOVI	959.7670	957.0860	959.7670	957.0860	0
28/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	163970.0000	137160.0000	16.3970	13.7160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	163870.0000	137060.0000	16.3870	13.7060	0
28/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	163770.0000	136960.0000	16.3770	13.6960	0
28/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 07-November-24			GOVI	981.8740	979.1180	981.8740	979.1180	0
28/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	330940.0000	303380.0000	33.0940	30.3380	0
28/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	330840.0000	303280.0000	33.0840	30.3280	0
28/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	330740.0000	303180.0000	33.0740	30.3180	0
28/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/08/2023	IGOV On 02-November-23			Index Future	334.4910	334.5280	334.4910	334.5280	515
28/08/2023	IGOV On 01-February-24			Index Future	342.0720	342.1100	342.0720	342.1100	0
28/08/2023	IGOV On 02-May-24			Index Future	349.8470	349.8840	349.8470	349.8840	0
28/08/2023	IGOV On 01-August-24			Index Future	357.7000	357.7350	357.7000	357.7350	0
28/08/2023	IGOV On 07-November-24			Index Future	366.0210	366.0510	366.0210	366.0510	0
28/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
28/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/08/2023	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
28/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
28/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
28/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.2950	8.2850	91.7050	91.7150	0
28/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3000	8.2900	91.7000	91.7100	0
28/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.2850	8.2800	91.7150	91.7200	0
28/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2100	8.2650	91.7900	91.7350	0
28/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.1800	8.1850	91.8200	91.8150	0
28/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.1800	8.1900	91.8200	91.8100	0
28/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9850	8.0150	92.0150	91.9850	0
28/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8850	7.8900	92.1150	92.1100	0
28/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7550	7.7650	92.2450	92.2350	0
28/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.6750	7.6850	92.3250	92.3150	0
28/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6100	7.6200	92.3900	92.3800	0
28/08/2023	R035 On 02-November-23			Bond Future	11.6780	11.7203	84.2829	84.0541	185,804
28/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	180.3200	175.3600	0.1803	0.1754	400
28/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6203.4100	6427.2500	6.2034	6.4273	0
28/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	661.1600	635.7700	0.6612	0.6358	400
28/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3763.9300	3967.3400	3.7639	3.9673	0
28/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1196.0200	1148.6600	1.1960	1.1487	0
28/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2666.2100	2847.6500	2.6662	2.8477	0
28/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1218.3100	1170.0800	1.2183	1.1701	0
28/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2632.9900	2813.5600	2.6330	2.8136	0
28/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1240.7100	1191.6000	1.2407	1.1916	0
28/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2599.9200	2779.6100	2.5999	2.7796	0
28/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2060.5700	1981.7200	2.0606	1.9817	731
28/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1725.5400	1875.4900	1.7255	1.8755	0
28/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3797.6100	3668.8700	3.7976	3.6689	731
28/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	829.8500	929.9100	0.8299	0.9299	0
28/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6332.5800	6156.2600	6.3326	6.1563	0
28/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	311.8500	364.3300	0.3119	0.3643	400
28/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9592.2600	9383.9800	9.5923	9.3840	0
28/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	87.7900	108.3100	0.0878	0.1083	731
28/08/2023	R035 On 01-February-24			Bond Future	11.7808	11.8248	86.1728	85.9390	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	651.2000	625.6000	0.6512	0.6256	400
28/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7164.2100	7372.4600	7.1642	7.3725	0
28/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1311.4100	1261.8800	1.3114	1.2619	400
28/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	4934.1200	5118.4400	4.9341	5.1184	0
28/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4089.9300	3971.3600	4.0899	3.9714	0
28/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2004.2900	2119.5700	2.0043	2.1196	0
28/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4123.2900	4004.0900	4.1233	4.0041	0
28/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	1986.3600	2101.0100	1.9864	2.1010	0
28/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4156.7500	4036.9100	4.1568	4.0369	0
28/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	1968.5900	2082.6000	1.9686	2.0826	0
28/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8915.8300	8733.7100	8.9158	8.7337	0
28/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	625.7500	677.4800	0.6258	0.6775	400
28/08/2023	R035 On 02-May-24			Bond Future	11.8791	11.9250	83.5973	83.3581	0
28/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1920.5600	1856.0900	1.9206	1.8561	0
28/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5635.6100	5810.4200	5.6356	5.8104	0
28/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1939.9900	1875.0000	1.9400	1.8750	0
28/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5599.4700	5773.7600	5.5995	5.7738	0
28/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1959.5300	1894.0300	1.9595	1.8940	0
28/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5563.5000	5737.2800	5.5635	5.7373	0
28/08/2023	R035 On 01-August-24			Bond Future	11.9861	12.0339	85.4525	85.2077	0
28/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3382.5000	3282.9400	3.3825	3.2829	0
28/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4397.0000	4542.2300	4.3970	4.5422	0
28/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3407.9300	3307.8500	3.4079	3.3079	0
28/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4370.2700	4514.9800	4.3703	4.5150	0
28/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3433.4500	3332.8500	3.4335	3.3329	0
28/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4343.6700	4487.8600	4.3437	4.4879	0
28/08/2023	R035 On 07-November-24			Bond Future	12.1315	12.1816	82.8965	82.6456	0
28/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4384.4400	4266.5100	4.3844	4.2665	0
28/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4191.4900	4324.4600	4.1915	4.3245	0
28/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4411.4100	4293.0300	4.4114	4.2930	0
28/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4168.5000	4301.0200	4.1685	4.3010	0
28/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4438.8200	4319.9700	4.4388	4.3200	0
28/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4145.9900	4278.0400	4.1460	4.2780	0
28/08/2023	R053 On 02-November-23			Bond Future	12.2506	12.3135	96.2267	95.7536	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
28/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5291.2500	5006.2600	5.2913	5.0063	0
28/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1231.8300	1419.9300	1.2318	1.4199	0
28/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5343.3000	5056.5800	5.3433	5.0566	0
28/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1214.2500	1400.6200	1.2143	1.4006	0
28/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5395.3600	5106.9100	5.3954	5.1069	0
28/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1196.7700	1381.4100	1.1968	1.3814	0
28/08/2023	R053 On 01-February-24			Bond Future	12.3479	12.4132	98.3847	97.9010	0
28/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6709.5100	6430.1500	6.7095	6.4302	0
28/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2621.6600	2825.9600	2.6217	2.8260	0
28/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6756.5700	6476.0900	6.7566	6.4761	0
28/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2600.2000	2803.3800	2.6002	2.8034	0
28/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6803.7300	6522.1200	6.8037	6.5221	0
28/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2578.9300	2780.9800	2.5789	2.7810	0
28/08/2023	R053 On 02-May-24			Bond Future	12.4488	12.5166	94.7314	94.2367	0
28/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7673.5700	7389.9100	7.6736	7.3899	0
28/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3653.5200	3864.5300	3.6535	3.8645	0
28/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7718.2600	7433.6700	7.7183	7.4337	0
28/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3630.6900	3840.7700	3.6307	3.8408	0
28/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7762.7100	7477.2000	7.7627	7.4772	0
28/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3607.7200	3816.8800	3.6077	3.8169	0
28/08/2023	R053 On 01-August-24			Bond Future	12.5571	12.6276	96.8323	96.3263	0
28/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8335.3100	8044.6700	8.3353	8.0447	0
28/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4367.1800	4582.5300	4.3672	4.5825	0
28/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8377.8000	8086.3300	8.3778	8.0863	0
28/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4343.2100	4557.7300	4.3432	4.5577	0
28/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8420.3300	8128.0300	8.4203	8.1280	0
28/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4319.3800	4533.0700	4.3194	4.5331	0
28/08/2023	R053 On 07-November-24			Bond Future	12.6936	12.7673	93.1787	92.6606	0
28/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6813.3900	6553.0300	6.8134	6.5530	0
28/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6136.9200	6394.6900	6.1369	6.3947	0
28/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6851.8400	6590.6000	6.8518	6.5906	0
28/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6105.7200	6362.6100	6.1057	6.3626	0
28/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6889.9600	6627.8300	6.8900	6.6278	0
28/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6074.2800	6330.2800	6.0743	6.3303	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R186 On 02-November-23			Bond Future	8.8632	8.9061	108.3451	108.2272	115,991
28/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1231.6700	1171.6800	1.2317	1.1717	1,715
28/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	446.6000	504.4800	0.4466	0.5045	0
28/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1696.8400	1622.9700	1.6968	1.6230	0
28/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	287.5800	331.5800	0.2876	0.3316	0
28/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1718.3000	1643.8700	1.7183	1.6439	0
28/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	282.0100	325.4500	0.2820	0.3255	0
28/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1739.8400	1664.8600	1.7398	1.6649	0
28/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	276.5300	319.4200	0.2765	0.3194	0
28/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4206.1900	4097.2900	4.2062	4.0973	0
28/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	32.8900	41.8600	0.0329	0.0419	1,715
28/08/2023	R186 On 01-February-24			Bond Future	8.8373	8.8845	105.4640	105.3435	0
28/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2225.7700	2150.5200	2.2258	2.1505	0
28/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	549.7300	594.9200	0.5497	0.5949	0
28/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2244.6300	2169.0300	2.2446	2.1690	0
28/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	543.5600	588.4000	0.5436	0.5884	0
28/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2263.7700	2187.8300	2.2638	2.1878	0
28/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	537.6800	582.1800	0.5377	0.5822	0
28/08/2023	R186 On 02-May-24			Bond Future	8.8036	8.8559	107.8356	107.7122	0
28/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	461.7700	435.9500	0.4618	0.4360	0
28/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2401.5100	2499.0000	2.4015	2.4990	0
28/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	467.6100	441.5100	0.4676	0.4415	0
28/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2383.2300	2480.4400	2.3832	2.4804	0
28/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	474.9800	448.5600	0.4750	0.4486	0
28/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2366.4800	2463.3700	2.3665	2.4634	0
28/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2778.5200	2696.9100	2.7785	2.6969	2,030
28/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	624.3300	666.0300	0.6243	0.6660	0
28/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4045.3500	3949.7400	4.0454	3.9497	0
28/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	368.5600	396.2600	0.3686	0.3963	2,030
28/08/2023	R186 On 01-August-24			Bond Future	8.7776	8.8363	104.9191	104.7927	0
28/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1249.6300	1195.6400	1.2496	1.1956	0
28/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1460.0300	1532.4000	1.4600	1.5324	0
28/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1261.7900	1207.4800	1.2618	1.2075	0
28/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1450.6100	1522.6600	1.4506	1.5227	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1273.6000	1218.9800	1.2736	1.2190	0
28/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1440.8400	1512.5800	1.4408	1.5126	0
28/08/2023	R186 On 07-November-24			Bond Future	8.7966	8.8641	107.3237	107.1939	0
28/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1791.1400	1722.1100	1.7911	1.7221	0
28/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1151.4000	1212.1800	1.1514	1.2122	0
28/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1803.7600	1734.4800	1.8038	1.7345	0
28/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1144.9100	1205.4400	1.1449	1.2054	0
28/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1816.4100	1746.8700	1.8164	1.7469	0
28/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1138.4600	1198.7300	1.1385	1.1987	0
28/08/2023	R197 On 02-November-23			Bond Future	341.7997	341.8259	341.7997	341.8259	0
28/08/2023	R202 On 02-November-23			Bond Future	257.4824	257.2591	257.4824	257.2591	4,618
28/08/2023	R202 On 01-February-24			Bond Future	258.3408	258.1127	258.3408	258.1127	460
28/08/2023	R202 On 02-May-24			Bond Future	264.2110	263.9773	264.2110	263.9773	0
28/08/2023	R202 On 01-August-24			Bond Future	265.0401	264.7955	265.0401	264.7955	0
28/08/2023	R202 On 07-November-24			Bond Future	271.1928	270.9410	271.1928	270.9410	0
28/08/2023	R209 On 02-November-23			Bond Future	11.7438	11.7962	65.2223	64.9733	26,989
28/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	764.1000	718.4200	0.7641	0.7184	0
28/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2777.2200	2980.5300	2.7772	2.9805	0
28/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	780.0000	733.4300	0.7800	0.7334	0
28/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2743.4500	2945.8700	2.7435	2.9459	0
28/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	796.1200	748.6400	0.7961	0.7486	0
28/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2709.9500	2911.4600	2.7100	2.9115	0
28/08/2023	R209 On 01-February-24			Bond Future	11.8316	11.8859	66.6849	66.4304	1,690
28/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3287.8200	3160.7000	3.2878	3.1607	0
28/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	1951.5200	2078.9300	1.9515	2.0789	0
28/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3316.1100	3188.2900	3.3161	3.1883	0
28/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	1934.1700	2060.8800	1.9342	2.0609	0
28/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3344.4900	3215.9700	3.3445	3.2160	0
28/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	1916.9700	2042.9800	1.9170	2.0430	0
28/08/2023	R209 On 02-May-24			Bond Future	11.9230	11.9793	65.0310	64.7707	0
28/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1587.6400	1517.1400	1.5876	1.5171	0
28/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5212.8300	5402.6800	5.2128	5.4027	0
28/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1604.3700	1533.3000	1.6044	1.5333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5179.6000	5368.8800	5.1796	5.3689	0
28/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1621.0100	1549.3700	1.6210	1.5494	0
28/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5146.3400	5335.0500	5.1463	5.3351	0
28/08/2023	R209 On 01-August-24			Bond Future	12.0225	12.0809	66.4738	66.2075	0
28/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2895.6400	2786.0700	2.8956	2.7861	0
28/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4016.9700	4173.7100	4.0170	4.1737	0
28/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2918.0200	2807.8800	2.9180	2.8079	0
28/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	3992.5800	4148.7500	3.9926	4.1488	0
28/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2940.2300	2829.5100	2.9402	2.8295	0
28/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	3968.0600	4123.6500	3.9681	4.1237	0
28/08/2023	R209 On 07-November-24			Bond Future	12.1509	12.2118	64.8414	64.5686	0
28/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3949.9000	3817.0200	3.9499	3.8170	0
28/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3685.1300	3825.0600	3.6851	3.8251	0
28/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3973.9600	3840.5800	3.9740	3.8406	0
28/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3664.5600	3803.9900	3.6646	3.8040	0
28/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3998.3700	3864.4800	3.9984	3.8645	0
28/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3644.3900	3783.3100	3.6444	3.7833	0
28/08/2023	R210 On 02-November-23			Bond Future	227.5927	227.6076	227.5927	227.6076	206
28/08/2023	R210 On 01-February-24			Bond Future	232.7512	232.7665	232.7512	232.7665	300
28/08/2023	R210 On 02-May-24			Bond Future	234.7831	234.7966	234.7831	234.7966	0
28/08/2023	R210 On 01-August-24			Bond Future	240.0496	240.0626	240.0496	240.0626	0
28/08/2023	R210 On 07-November-24			Bond Future	242.2860	242.2925	242.2860	242.2925	0
28/08/2023	R213 On 02-November-23			Bond Future	10.7026	10.7345	82.8392	82.6995	35,027
28/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2025.1600	1971.1600	2.0252	1.9712	731
28/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	992.9700	1078.6900	0.9930	1.0787	0
28/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2527.2400	2462.0700	2.5272	2.4621	0
28/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	766.1400	840.6900	0.7661	0.8407	0
28/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2558.0300	2492.2100	2.5580	2.4922	0
28/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	754.3100	828.2100	0.7543	0.8282	0
28/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2589.0700	2522.6200	2.5891	2.5226	0
28/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	742.7600	816.0300	0.7428	0.8160	0
28/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3606.8000	3521.6800	3.6068	3.5217	731
28/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	454.3800	508.9800	0.4544	0.5090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8244.3600	8116.6200	8.2444	8.1166	0
28/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	54.2100	66.1900	0.0542	0.0662	731
28/08/2023	R213 On 01-February-24			Bond Future	10.7825	10.8159	84.6968	84.5539	0
28/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4752.2200	4664.4500	4.7522	4.6645	0
28/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	947.0200	1002.0700	0.9470	1.0021	0
28/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4783.2400	4695.1200	4.7832	4.6951	0
28/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	937.8100	992.5100	0.9378	0.9925	0
28/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4814.4800	4726.0200	4.8145	4.7260	0
28/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	928.8500	983.2100	0.9289	0.9832	0
28/08/2023	R213 On 02-May-24			Bond Future	10.8576	10.8927	83.0417	82.8956	0
28/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1648.7400	1609.8500	1.6487	1.6099	0
28/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4101.0000	4208.2400	4.1010	4.2082	0
28/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1664.6900	1625.4800	1.6647	1.6255	0
28/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4073.7200	4180.6400	4.0737	4.1806	0
28/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1680.4700	1640.9400	1.6805	1.6409	0
28/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4046.2900	4152.8900	4.0463	4.1529	0
28/08/2023	R213 On 01-August-24			Bond Future	10.9422	10.9792	84.8851	84.7355	0
28/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2842.8000	2781.8000	2.8428	2.7818	0
28/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3177.3400	3265.9800	3.1773	3.2660	0
28/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2864.0700	2802.7600	2.8641	2.8028	0
28/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3157.8400	3246.1700	3.1578	3.2462	0
28/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2885.4200	2823.7900	2.8854	2.8238	0
28/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3138.4500	3226.4600	3.1385	3.2265	0
28/08/2023	R213 On 07-November-24			Bond Future	11.0709	11.1100	83.2717	83.1181	0
28/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3601.3800	3529.4700	3.6014	3.5295	0
28/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3056.9300	3138.5500	3.0569	3.1386	0
28/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3623.6600	3551.4700	3.6237	3.5515	0
28/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3040.2500	3121.5900	3.0403	3.1216	0
28/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3645.6300	3573.1500	3.6456	3.5732	0
28/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3023.2900	3104.3400	3.0233	3.1043	0
28/08/2023	R214 On 02-November-23			Bond Future	12.1539	12.2165	60.7123	60.4119	20,268
28/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	424.7200	391.1700	0.4247	0.3912	0
28/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	3971.0200	4237.8500	3.9710	4.2379	0
28/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	435.3400	400.9800	0.4353	0.4010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3928.9900	4195.0100	3.9290	4.1950	0
28/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	446.2100	411.0400	0.4462	0.4110	0
28/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3887.2700	4152.4800	3.8873	4.1525	0
28/08/2023	R214 On 01-February-24			Bond Future	12.2514	12.3162	62.0737	61.7666	0
28/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2293.3400	2170.6500	2.2933	2.1707	0
28/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2826.5000	3010.8800	2.8265	3.0109	0
28/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2317.3500	2193.7600	2.3174	2.1938	0
28/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2802.3300	2985.8100	2.8023	2.9858	0
28/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2341.4900	2217.0000	2.3415	2.2170	0
28/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2778.3400	2960.9200	2.7783	2.9609	0
28/08/2023	R214 On 02-May-24			Bond Future	12.3442	12.4114	60.1641	59.8500	0
28/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1433.3400	1353.6400	1.4333	1.3536	0
28/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5825.6700	6060.0500	5.8257	6.0601	0
28/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1447.2800	1366.9400	1.4473	1.3669	0
28/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5787.1700	6020.9100	5.7872	6.0209	0
28/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1461.4900	1380.4900	1.4615	1.3805	0
28/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5749.0000	5982.0800	5.7490	5.9821	0
28/08/2023	R214 On 01-August-24			Bond Future	12.4436	12.5131	61.4992	61.1780	0
28/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3001.0400	2867.8200	3.0010	2.8678	0
28/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4339.6300	4527.6700	4.3396	4.5277	0
28/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3023.5000	2889.6200	3.0235	2.8896	0
28/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4314.0900	4501.4700	4.3141	4.5015	0
28/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3045.8000	2911.2500	3.0458	2.9113	0
28/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4288.4500	4475.1600	4.2885	4.4752	0
28/08/2023	R214 On 07-November-24			Bond Future	12.5737	12.6460	59.6021	59.2732	0
28/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4017.3100	3855.9900	4.0173	3.8560	0
28/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	3897.3100	4064.9100	3.8973	4.0649	0
28/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4041.6400	3879.7200	4.0416	3.8797	0
28/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3876.1700	4043.1700	3.8762	4.0432	0
28/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4066.0300	3903.5200	4.0660	3.9035	0
28/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3855.1300	4021.5400	3.8551	4.0215	0
28/08/2023	R248 On 02-November-23			Bond Future	12.2927	12.3554	74.3790	74.0141	232,817
28/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	389.4500	358.9600	0.3895	0.3590	0
28/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5486.9300	5821.2900	5.4869	5.8213	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	399.0100	367.7500	0.3990	0.3678	0
28/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5430.8000	5764.3900	5.4308	5.7644	0
28/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	408.8400	376.7900	0.4088	0.3768	0
28/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5375.0300	5707.8300	5.3750	5.7078	0
28/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	853.8200	789.5500	0.8538	0.7896	207
28/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	3833.4300	4134.0100	3.8334	4.1340	0
28/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2743.7700	2574.7500	2.7438	2.5748	207
28/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1551.0300	1746.8600	1.5510	1.7469	0
28/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7279.5300	6980.6200	7.2795	6.9806	0
28/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	304.0600	370.0000	0.3041	0.3700	207
28/08/2023	R248 On 01-February-24			Bond Future	12.3957	12.4608	76.0468	75.6739	0
28/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1092.7000	1022.5900	1.0927	1.0226	1,000
28/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6585.5600	6888.4200	6.5856	6.8884	0
28/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2481.4200	2347.9000	2.4814	2.3479	0
28/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	3978.1600	4217.6100	3.9782	4.2176	0
28/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2508.6100	2374.0200	2.5086	2.3740	0
28/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	3945.7800	4184.1600	3.9458	4.1842	0
28/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2535.9400	2400.2900	2.5359	2.4003	0
28/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	3913.6200	4150.9400	3.9136	4.1509	0
28/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2934.4300	2783.9900	2.9344	2.7840	1,000
28/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3488.1000	3710.6300	3.4881	3.7106	0
28/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6673.1000	6424.6400	6.6731	6.4246	0
28/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1434.3800	1558.8900	1.4344	1.5589	1,000
28/08/2023	R248 On 02-May-24			Bond Future	12.4939	12.5615	73.3071	72.9257	0
28/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1551.3900	1465.0600	1.5514	1.4651	0
28/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7864.6500	8159.8000	7.8647	8.1598	0
28/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1567.2300	1480.1600	1.5672	1.4802	0
28/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7814.8300	8109.2400	7.8148	8.1092	0
28/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1582.9700	1495.1600	1.5830	1.4952	0
28/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7765.0100	8058.6800	7.7650	8.0587	0
28/08/2023	R248 On 01-August-24			Bond Future	12.5990	12.6692	74.9338	74.5436	13,000
28/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3716.9400	3555.8300	3.7169	3.5558	0
28/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5421.9200	5650.9900	5.4219	5.6510	0
28/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3743.7800	3581.8800	3.7438	3.5819	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5390.5800	5618.8600	5.3906	5.6189	0
28/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3770.9900	3608.3100	3.7710	3.6083	0
28/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5359.6900	5587.1900	5.3597	5.5872	0
28/08/2023	R248 On 07-November-24			Bond Future	12.7357	12.8090	72.1992	71.7997	0
28/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5041.1400	4843.9800	5.0411	4.8440	0
28/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4799.3600	5001.7200	4.7994	5.0017	0
28/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5070.7300	4872.8600	5.0707	4.8729	0
28/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4774.5200	4976.1700	4.7745	4.9762	0
28/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5100.3700	4901.8000	5.1004	4.9018	0
28/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4749.8100	4950.7600	4.7498	4.9508	0
28/08/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/08/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0