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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
29/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	2025 On 02-November-23			Bond Future	173.1121	173.1472	173.1121	173.1472	5,228
29/08/2023	2025 On 01-February-24			Bond Future	175.2403	175.2763	175.2403	175.2763	214
29/08/2023	2025 On 02-May-24			Bond Future	179.2226	179.2592	179.2226	179.2592	0
29/08/2023	2025 On 01-August-24			Bond Future	181.4051	181.4418	181.4051	181.4418	0
29/08/2023	2025 On 07-November-24			Bond Future	185.6193	185.6560	185.6193	185.6560	0
29/08/2023	2029 On 02-November-23			Bond Future	125.5569	125.8595	125.5569	125.8595	2,068
29/08/2023	2029 On 01-February-24			Bond Future	128.4026	128.7121	128.4026	128.7121	728
29/08/2023	2029 On 02-May-24			Bond Future	129.9534	130.2697	129.9534	130.2697	0
29/08/2023	2029 On 01-August-24			Bond Future	132.8691	133.1920	132.8691	133.1920	0
29/08/2023	2029 On 07-November-24			Bond Future	134.5549	134.8846	134.5549	134.8846	0
29/08/2023	2030 On 02-November-23			Bond Future	10.1852	10.1911	92.2257	92.2006	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
29/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	344.7700	346.3700	0.3448	0.3464	800
29/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3005.2600	3031.9500	3.0053	3.0320	0
29/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	748.4100	748.6500	0.7484	0.7487	500
29/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2012.9900	2038.3200	2.0130	2.0383	0
29/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1077.8800	1076.6000	1.0779	1.0766	800
29/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1568.7800	1592.5900	1.5688	1.5926	0
29/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1836.8700	1831.8000	1.8369	1.8318	500
29/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	972.4700	992.4900	0.9725	0.9925	0
29/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2496.8900	2488.6600	2.4969	2.4887	500
29/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	674.0100	690.8700	0.6740	0.6909	0
29/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	3065.0000	3054.3100	3.0650	3.0543	0
29/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	501.0000	515.4000	0.5010	0.5154	0
29/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3097.5700	3086.7400	3.0976	3.0867	0
29/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	492.6300	506.8900	0.4926	0.5069	0
29/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3130.3500	3119.3900	3.1304	3.1194	0
29/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	484.4900	498.6200	0.4845	0.4986	0
29/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4152.8700	4138.1900	4.1529	4.1382	500
29/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	290.4900	300.9000	0.2905	0.3009	0
29/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5265.3100	5247.4900	5.2653	5.2475	0
29/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	168.1200	175.3900	0.1681	0.1754	500
29/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5778.2600	5759.2800	5.7783	5.7593	0
29/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	130.7100	136.8200	0.1307	0.1368	800
29/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8369.1300	8346.4000	8.3691	8.3464	0
29/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	36.1500	38.5100	0.0362	0.0385	500
29/08/2023	2030 On 01-February-24			Bond Future	10.2402	10.2464	90.2877	90.2622	0
29/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	970.5200	968.5000	0.9705	0.9685	400
29/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3783.3500	3806.9000	3.7834	3.8069	0
29/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1424.9900	1421.1400	1.4250	1.4211	500
29/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2881.3100	2903.0300	2.8813	2.9030	0
29/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1490.2600	1486.1400	1.4903	1.4861	1,360
29/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2778.7600	2800.2100	2.7788	2.8002	0
29/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1609.2900	1604.6800	1.6093	1.6047	500
29/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2605.0200	2625.9800	2.6050	2.6260	0
29/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1740.0900	1734.9800	1.7401	1.7350	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2444.2200	2464.6800	2.4442	2.4647	0
29/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1916.8300	1911.0500	1.9168	1.9111	200
29/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2247.7500	2267.5400	2.2478	2.2675	0
29/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2416.3200	2408.7300	2.4163	2.4087	500
29/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1802.1300	1820.1100	1.8021	1.8201	0
29/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	4036.4800	4023.9500	4.0365	4.0240	0
29/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	974.8000	987.8400	0.9748	0.9878	700
29/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4980.8400	4966.0200	4.9808	4.9660	0
29/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	707.4500	718.2000	0.7075	0.7182	1,360
29/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5106.6200	5091.5100	5.1066	5.0915	0
29/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	678.4200	688.8800	0.6784	0.6889	0
29/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5138.1700	5123.0100	5.1382	5.1230	0
29/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	671.3300	681.7400	0.6713	0.6817	0
29/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5169.7900	5154.5500	5.1698	5.1546	0
29/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	664.3200	674.6500	0.6643	0.6747	0
29/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6402.7200	6385.1000	6.4027	6.3851	0
29/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	445.5600	453.5100	0.4456	0.4535	200
29/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6734.9600	6716.8000	6.7350	6.7168	0
29/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	400.9300	408.3400	0.4009	0.4083	500
29/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6768.2600	6750.0400	6.7683	6.7500	0
29/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	396.6600	404.0100	0.3967	0.4040	500
29/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7574.6300	7555.2200	7.5746	7.5552	0
29/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	307.6500	313.8100	0.3077	0.3138	400
29/08/2023	2030 On 02-May-24			Bond Future	10.3033	10.3099	92.3180	92.2917	0
29/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1402.5500	1397.9600	1.4026	1.3980	1,000
29/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4013.7400	4035.4600	4.0137	4.0355	0
29/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1625.1800	1619.7900	1.6252	1.6198	0
29/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3619.2500	3640.1700	3.6193	3.6402	0
29/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1640.9500	1635.5000	1.6410	1.6355	0
29/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3594.0600	3614.9200	3.5941	3.6149	0
29/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1656.5200	1651.0100	1.6565	1.6510	0
29/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3568.6900	3589.4900	3.5687	3.5895	0
29/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2238.4800	2231.0000	2.2385	2.2310	1,000
29/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2812.2900	2831.1200	2.8123	2.8311	0

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29/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3247.0200	3236.6000	3.2470	3.2366	500
29/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	1995.3100	2011.2000	1.9953	2.0112	0
29/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3745.5700	3733.8900	3.7456	3.7339	1,080
29/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1714.4200	1729.0500	1.7144	1.7291	0
29/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4550.5300	4537.0300	4.5505	4.5370	500
29/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1366.1200	1378.9300	1.3661	1.3789	0
29/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6971.8200	6954.0700	6.9718	6.9541	0
29/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	729.8700	738.4300	0.7299	0.7384	1,000
29/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8349.6700	8330.1400	8.3497	8.3301	0
29/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	522.4800	529.2600	0.5225	0.5293	1,080
29/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10747.1800	10724.6900	10.7472	10.7247	0
29/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	235.1300	238.9500	0.2351	0.2390	500
29/08/2023	2030 On 01-August-24			Bond Future	10.3801	10.3872	90.3619	90.3347	0
29/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2803.2400	2793.4900	2.8032	2.7935	0
29/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2842.1200	2859.5300	2.8421	2.8595	0
29/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2823.9200	2814.1100	2.8239	2.8141	0
29/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2824.3100	2841.6600	2.8243	2.8417	0
29/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2845.0300	2835.1600	2.8450	2.8352	0
29/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2806.9400	2824.2300	2.8069	2.8242	0
29/08/2023	2030 On 07-November-24			Bond Future	10.4873	10.4949	92.4327	92.4045	0
29/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3571.0000	3558.5900	3.5710	3.5586	0
29/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2642.1700	2658.0100	2.6422	2.6580	0
29/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3592.8100	3580.3500	3.5928	3.5804	0
29/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2627.4700	2643.2600	2.6275	2.6433	0
29/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3615.0700	3602.5500	3.6151	3.6026	0
29/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2613.2500	2628.9800	2.6133	2.6290	0
29/08/2023	2032 On 02-November-23			Bond Future	10.9943	10.9850	86.0400	86.0852	194,957
29/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	361.0500	377.1600	0.3611	0.3772	7,750
29/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3566.7000	3537.5800	3.5667	3.5376	0
29/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	665.4900	688.7000	0.6655	0.6887	500
29/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2708.9800	2686.9600	2.7090	2.6870	0
29/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	681.8800	705.4000	0.6819	0.7054	500
29/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2675.2900	2653.5800	2.6753	2.6536	0
29/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	897.5900	924.8200	0.8976	0.9248	500

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29/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2293.0000	2275.0000	2.2930	2.2750	0
29/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1569.2700	1604.4500	1.5693	1.6045	0
29/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1541.4400	1531.3900	1.5414	1.5314	500
29/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1817.2500	1854.4600	1.8173	1.8545	500
29/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1353.9500	1345.9300	1.3540	1.3459	0
29/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2204.6200	2244.3700	2.2046	2.2444	0
29/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1117.4400	1111.9600	1.1174	1.1120	0
29/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2235.7400	2275.6700	2.2357	2.2757	0
29/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1100.8200	1095.5200	1.1008	1.0955	0
29/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2267.1900	2307.2900	2.2672	2.3073	0
29/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1084.5600	1079.4300	1.0846	1.0794	0
29/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2394.3300	2435.1000	2.3943	2.4351	0
29/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1021.2300	1016.7700	1.0212	1.0168	500
29/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3139.2600	3182.9400	3.1393	3.1829	0
29/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	728.6400	727.0900	0.7286	0.7271	500
29/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3499.0400	3543.6700	3.4990	3.5437	0
29/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	622.3900	621.7900	0.6224	0.6218	15,500
29/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4173.5900	4219.4400	4.1736	4.2194	0
29/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	466.7300	467.3500	0.4667	0.4674	500
29/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4638.5500	4684.9300	4.6386	4.6849	0
29/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	384.3400	385.4900	0.3843	0.3855	0
29/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6078.4200	6125.4500	6.0784	6.1255	0
29/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	210.9500	212.7500	0.2110	0.2128	500
29/08/2023	2032 On 01-February-24			Bond Future	11.0763	11.0666	87.9693	88.0156	0
29/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	692.3200	707.6600	0.6923	0.7077	1,200
29/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	5960.7700	5929.8200	5.9608	5.9298	0
29/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1463.5700	1487.8600	1.4636	1.4879	500
29/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3815.5100	3793.5100	3.8155	3.7935	0
29/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1784.4400	1811.4700	1.7844	1.8115	1,200
29/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3304.7100	3285.4500	3.3047	3.2855	0
29/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1826.1800	1853.5400	1.8262	1.8535	200
29/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3249.2900	3230.3600	3.2493	3.2304	0
29/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2544.1700	2576.2700	2.5442	2.5763	500
29/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2479.1600	2464.9700	2.4792	2.4650	0

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29/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4475.0900	4514.8400	4.4751	4.5148	0
29/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1351.2400	1344.7000	1.3512	1.3447	200
29/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4738.1400	4778.5700	4.7381	4.7786	0
29/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1253.3600	1247.5000	1.2534	1.2475	0
29/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4771.4500	4811.9600	4.7715	4.8120	0
29/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1241.7000	1235.9200	1.2417	1.2359	0
29/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4804.6300	4845.2200	4.8046	4.8452	0
29/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1229.9400	1224.2400	1.2299	1.2242	0
29/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7088.0000	7132.3500	7.0880	7.1324	0
29/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	660.7400	658.8000	0.6607	0.6588	200
29/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7527.8700	7572.6500	7.5279	7.5727	0
29/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	588.4000	586.8900	0.5884	0.5869	1,200
29/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7934.2200	7979.3300	7.9342	7.9793	0
29/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	529.0900	527.9100	0.5291	0.5279	500
29/08/2023	2032 On 02-May-24			Bond Future	11.1630	11.1529	85.7851	85.8323	0
29/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1479.8300	1500.4500	1.4798	1.5005	1,000
29/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5316.4800	5289.8700	5.3165	5.2899	0
29/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1775.0300	1797.9900	1.7750	1.7980	0
29/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4732.5300	4708.2600	4.7325	4.7083	0
29/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1792.5500	1815.6400	1.7926	1.8156	0
29/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4701.5300	4677.3900	4.7015	4.6774	0
29/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1809.8900	1833.1100	1.8099	1.8331	0
29/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4670.4000	4646.3900	4.6704	4.6464	0
29/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1863.1100	1886.7200	1.8631	1.8867	500
29/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4578.3900	4554.7700	4.5784	4.5548	0
29/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1972.3500	1996.7400	1.9724	1.9967	1,550
29/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4398.1100	4375.2700	4.3981	4.3753	0
29/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2392.8400	2419.9200	2.3928	2.4199	1,000
29/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3814.9600	3794.8100	3.8150	3.7948	0
29/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2916.6000	2946.5200	2.9166	2.9465	500
29/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3256.5300	3239.2200	3.2565	3.2392	0
29/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3576.7000	3609.5700	3.5767	3.6096	1,550
29/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2714.3700	2700.0100	2.7144	2.7000	0
29/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8488.2100	8531.8800	8.4882	8.5319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	898.2900	894.7300	0.8983	0.8947	1,000
29/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9464.9700	9509.5700	9.4650	9.5096	0
29/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	735.7600	733.1300	0.7358	0.7331	500
29/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10046.2800	10091.3500	10.0463	10.0914	0
29/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	636.1300	633.9700	0.6361	0.6340	1,550
29/08/2023	2032 On 01-August-24			Bond Future	11.2609	11.2503	87.6886	87.7366	0
29/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2968.5000	2996.8600	2.9685	2.9969	0
29/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3564.3300	3544.6800	3.5643	3.5447	0
29/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2991.5900	3020.0600	2.9916	3.0201	0
29/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3541.7100	3522.1700	3.5417	3.5222	0
29/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3014.7700	3043.3500	3.0148	3.0434	0
29/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3519.2100	3499.7800	3.5192	3.4998	0
29/08/2023	2032 On 07-November-24			Bond Future	11.3951	11.3841	85.5329	85.5816	0
29/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3856.2600	3886.6000	3.8563	3.8866	0
29/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3527.4900	3509.1700	3.5275	3.5092	0
29/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3880.8400	3911.2800	3.8808	3.9113	0
29/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3508.2800	3490.0600	3.5083	3.4901	0
29/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3905.1100	3935.6400	3.9051	3.9356	0
29/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3488.8000	3470.6700	3.4888	3.4707	0
29/08/2023	2033 On 02-November-23			Bond Future	118.9474	118.9533	118.9474	118.9533	2,258
29/08/2023	2033 On 01-February-24			Bond Future	121.6432	121.6494	121.6432	121.6494	6,141
29/08/2023	2033 On 02-May-24			Bond Future	122.9447	122.9508	122.9447	122.9508	0
29/08/2023	2033 On 01-August-24			Bond Future	125.7033	125.7092	125.7033	125.7092	0
29/08/2023	2033 On 07-November-24			Bond Future	127.1246	127.1299	127.1246	127.1299	0
29/08/2023	2037 On 02-November-23			Bond Future	12.0364	12.0222	79.1331	79.2101	68,165
29/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	761.2000	794.9600	0.7612	0.7950	0
29/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3455.3900	3412.1300	3.4554	3.4121	0
29/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	777.6500	811.8400	0.7777	0.8118	0
29/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3415.0700	3372.2400	3.4151	3.3722	0
29/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	794.4400	829.0600	0.7944	0.8291	0
29/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3375.1500	3332.7500	3.3752	3.3328	0
29/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1807.6300	1860.9000	1.8076	1.8609	731
29/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	1896.3300	1872.5800	1.8963	1.8726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3465.3600	3533.1400	3.4654	3.5331	731
29/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	917.3600	908.1200	0.9174	0.9081	0
29/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9218.0500	9295.7400	9.2181	9.2957	0
29/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	96.4100	97.0800	0.0964	0.0971	731
29/08/2023	2037 On 01-February-24			Bond Future	12.1386	12.1238	76.6511	76.7300	76,958
29/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2771.5300	2820.7800	2.7715	2.8208	2,500
29/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3030.5000	3000.8800	3.0305	3.0009	0
29/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3416.4100	3470.6900	3.4164	3.4707	0
29/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2513.4400	2488.8500	2.5134	2.4889	0
29/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3447.0700	3501.5600	3.4471	3.5016	0
29/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2491.9000	2467.5200	2.4919	2.4675	0
29/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3478.0400	3532.7500	3.4780	3.5328	0
29/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2470.7200	2446.5600	2.4707	2.4466	0
29/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5506.4000	5571.6600	5.5064	5.5717	0
29/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1464.5500	1450.9400	1.4646	1.4509	2,500
29/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9314.8600	9389.3300	9.3149	9.3893	0
29/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	603.3700	598.9700	0.6034	0.5990	2,500
29/08/2023	2037 On 02-May-24			Bond Future	12.2467	12.2313	78.3746	78.4551	0
29/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1706.5600	1739.0700	1.7066	1.7391	0
29/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6158.2700	6110.2800	6.1583	6.1103	0
29/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1722.6600	1755.3700	1.7227	1.7554	0
29/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6117.6200	6069.8300	6.1176	6.0698	0
29/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1739.1000	1772.0200	1.7391	1.7720	0
29/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6077.3600	6029.7800	6.0774	6.0298	0
29/08/2023	2037 On 01-August-24			Bond Future	12.3668	12.3508	75.8581	75.9401	0
29/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3273.1900	3317.5000	3.2732	3.3175	0
29/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4714.6100	4676.8600	4.7146	4.6769	0
29/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3297.8600	3342.3500	3.2979	3.3424	0
29/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4686.5100	4648.9400	4.6865	4.6489	0
29/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3322.6100	3367.2800	3.3226	3.3673	0
29/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4658.5400	4621.1500	4.6585	4.6212	0
29/08/2023	2037 On 07-November-24			Bond Future	12.5101	12.4935	77.5943	77.6779	0
29/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4476.5700	4526.6700	4.4766	4.5267	0
29/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4175.5500	4142.1100	4.1756	4.1421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4504.1600	4554.4200	4.5042	4.5544	0
29/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4153.0900	4119.8100	4.1531	4.1198	0
29/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4531.4900	4581.9000	4.5315	4.5819	0
29/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4130.4100	4097.2800	4.1304	4.0973	0
29/08/2023	2038 On 02-November-23			Bond Future	129.0091	129.0151	129.0091	129.0151	4,669
29/08/2023	2038 On 01-February-24			Bond Future	129.9134	129.9194	129.9134	129.9194	0
29/08/2023	2038 On 02-May-24			Bond Future	132.8655	132.8716	132.8655	132.8716	0
29/08/2023	2038 On 01-August-24			Bond Future	133.7776	133.7832	133.7776	133.7832	0
29/08/2023	2038 On 07-November-24			Bond Future	136.8835	136.8885	136.8835	136.8885	0
29/08/2023	2040 On 02-November-23			Bond Future	12.3247	12.3105	79.2835	79.3641	41,019
29/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	364.3600	385.7000	0.3644	0.3857	875
29/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5272.0700	5212.8400	5.2721	5.2128	0
29/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	449.9900	474.5600	0.4500	0.4746	0
29/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	4860.6100	4804.6100	4.8606	4.8046	0
29/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	461.6800	486.6800	0.4617	0.4867	0
29/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	4810.4900	4754.9200	4.8105	4.7549	0
29/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	473.5000	498.9100	0.4735	0.4989	0
29/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	4760.5800	4705.4200	4.7606	4.7054	0
29/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	757.6400	791.7900	0.7576	0.7918	128
29/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	3825.1300	3778.7100	3.8251	3.7787	0
29/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1369.0700	1416.6300	1.3691	1.4166	875
29/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2659.9200	2626.9100	2.6599	2.6269	0
29/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2884.6100	2950.4600	2.8846	2.9505	128
29/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1348.6800	1333.9600	1.3487	1.3340	0
29/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4306.1800	4380.2700	4.3062	4.3803	0
29/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	780.8400	774.3600	0.7808	0.7744	875
29/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7194.3900	7274.7100	7.1944	7.2747	0
29/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	273.2200	272.9700	0.2732	0.2730	128
29/08/2023	2040 On 01-February-24			Bond Future	12.4319	12.4171	76.5547	76.6370	93,475
29/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2809.1100	2859.5600	2.8091	2.8596	0
29/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3380.9000	3348.9700	3.3809	3.3490	0
29/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2837.8100	2888.5100	2.8378	2.8885	0
29/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3353.1700	3321.4900	3.3532	3.3215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2866.6500	2917.6000	2.8667	2.9176	0
29/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3325.6400	3294.2100	3.3256	3.2942	0
29/08/2023	2040 On 02-May-24			Bond Future	12.5444	12.5291	78.2759	78.3600	0
29/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1618.5000	1650.2100	1.6185	1.6502	0
29/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7097.6900	7045.2500	7.0977	7.0453	0
29/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1634.4900	1666.4000	1.6345	1.6664	0
29/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7052.4900	7000.2500	7.0525	7.0003	0
29/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1650.3500	1682.4700	1.6504	1.6825	0
29/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7007.2400	6955.2100	7.0072	6.9552	0
29/08/2023	2040 On 01-August-24			Bond Future	12.6687	12.6528	75.5066	75.5924	0
29/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3344.3000	3389.7100	3.3443	3.3897	0
29/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5264.5800	5224.1600	5.2646	5.2242	0
29/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3369.7600	3415.3600	3.3698	3.4154	0
29/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5233.9100	5193.6800	5.2339	5.1937	0
29/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395.3100	3441.1000	3.3953	3.4411	0
29/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5203.4000	5163.3600	5.2034	5.1634	0
29/08/2023	2040 On 07-November-24			Bond Future	12.8153	12.7989	77.2341	77.3215	0
29/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4695.4200	4747.5600	4.6954	4.7476	0
29/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4564.9000	4529.6400	4.5649	4.5296	0
29/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4724.2100	4776.5200	4.7242	4.7765	0
29/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4540.8800	4505.7900	4.5409	4.5058	0
29/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4752.7400	4805.2000	4.7527	4.8052	0
29/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4516.6600	4481.7200	4.5167	4.4817	0
29/08/2023	2044 On 02-November-23			Bond Future	12.4127	12.3934	75.3946	75.5046	52,919
29/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	339.5500	364.3400	0.3396	0.3643	0
29/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5526.2600	5441.0100	5.5263	5.4410	0
29/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	349.0400	374.3100	0.3490	0.3743	0
29/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5472.1600	5387.3900	5.4722	5.3874	0
29/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	358.7200	384.4800	0.3587	0.3845	0
29/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5418.3400	5334.0600	5.4183	5.3341	0
29/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	980.9200	1030.3300	0.9809	1.0303	5,860
29/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3388.4500	3327.8200	3.3885	3.3278	0
29/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3137.8600	3224.9900	3.1379	3.2250	0
29/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1264.8400	1241.9300	1.2648	1.2419	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
29/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	4091.6900	4186.7600	4.0917	4.1868	0
29/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	882.0800	867.1100	0.8821	0.8671	6,375
29/08/2023	2044 On 01-February-24			Bond Future	12.5172	12.4971	72.7036	72.8162	31,817
29/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2384.2800	2444.5300	2.3843	2.4445	0
29/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3788.7800	3736.4400	3.7888	3.7364	0
29/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2410.6400	2471.2600	2.4106	2.4713	0
29/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3757.4300	3705.4600	3.7574	3.7055	0
29/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2437.3400	2498.3200	2.4373	2.4983	0
29/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3726.5000	3674.8900	3.7265	3.6749	0
29/08/2023	2044 On 02-May-24			Bond Future	12.6264	12.6055	74.3382	74.4533	0
29/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1586.7400	1627.1800	1.5867	1.6272	0
29/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7321.3600	7246.7700	7.3214	7.2468	0
29/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1602.6100	1643.3200	1.6026	1.6433	0
29/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7274.7100	7200.3900	7.2747	7.2004	0
29/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1618.3700	1659.3500	1.6184	1.6594	0
29/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7228.0300	7153.9800	7.2280	7.1540	0
29/08/2023	2044 On 01-August-24			Bond Future	12.7467	12.7250	71.6067	71.7241	0
29/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3218.6300	3276.4100	3.2186	3.2764	0
29/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5823.8200	5764.2500	5.8238	5.7643	0
29/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3242.5600	3300.5900	3.2426	3.3006	0
29/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5790.2800	5730.9600	5.7903	5.7310	0
29/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3266.3100	3324.5900	3.2663	3.3246	0
29/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5756.6200	5697.5500	5.7566	5.6976	0
29/08/2023	2044 On 07-November-24			Bond Future	12.8878	12.8654	73.2448	73.3644	0
29/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4879.6200	4949.4200	4.8796	4.9494	0
29/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4814.9900	4765.1700	4.8150	4.7652	0
29/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4908.0500	4978.0700	4.9081	4.9781	0
29/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4790.3500	4740.7500	4.7904	4.7408	0
29/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4936.2300	5006.4500	4.9362	5.0065	0
29/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4765.5300	4716.1300	4.7655	4.7161	0
29/08/2023	2046 On 02-November-23			Bond Future	111.5360	111.5412	111.5360	111.5412	16,148
29/08/2023	2046 On 01-February-24			Bond Future	114.0641	114.0692	114.0641	114.0692	0
29/08/2023	2046 On 02-May-24			Bond Future	114.5076	114.5129	114.5076	114.5129	0
29/08/2023	2046 On 01-August-24			Bond Future	117.0761	117.0810	117.0761	117.0810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	2046 On 07-November-24			Bond Future	117.5924	117.5967	117.5924	117.5967	0
29/08/2023	2050 On 02-November-23			Bond Future	113.3444	113.3498	113.3444	113.3498	14,039
29/08/2023	2050 On 01-February-24			Bond Future	113.6628	113.6682	113.6628	113.6682	0
29/08/2023	2050 On 02-May-24			Bond Future	116.2456	116.2511	116.2456	116.2511	0
29/08/2023	2050 On 01-August-24			Bond Future	116.5482	116.5531	116.5482	116.5531	0
29/08/2023	2050 On 07-November-24			Bond Future	119.2536	119.2581	119.2536	119.2581	0
29/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	AL37 On 02-November-23			Index Future	914.5840	913.9150	914.5840	913.9150	0
29/08/2023	AL37 On 01-February-24			Index Future	935.0900	934.4070	935.0900	934.4070	0
29/08/2023	AL37 On 02-May-24			Index Future	956.1300	955.4300	956.1300	955.4300	0
29/08/2023	AL37 On 01-August-24			Index Future	977.3840	976.6660	977.3840	976.6660	0
29/08/2023	AL37 On 07-November-24			Index Future	999.9020	999.1630	999.9020	999.1630	0
29/08/2023	AL7T On 02-November-23			Index Future	1044.2930	1044.7590	1044.2930	1,044.7590	0
29/08/2023	AL7T On 01-February-24			Index Future	1067.7080	1068.1850	1067.7080	1,068.1850	0
29/08/2023	AL7T On 02-May-24			Index Future	1091.7310	1092.2170	1091.7310	1,092.2170	0
29/08/2023	AL7T On 01-August-24			Index Future	1116.0000	1116.4940	1116.0000	1,116.4940	0
29/08/2023	AL7T On 07-November-24			Index Future	1141.7110	1142.2110	1141.7110	1,142.2110	0
29/08/2023	ALBI On 02-November-23			Index Future	910.7050	911.0500	910.7050	911.0500	107
29/08/2023	ALBI On 01-February-24			Index Future	931.1250	931.4780	931.1250	931.4780	0
29/08/2023	ALBI On 02-May-24			Index Future	952.0750	952.4350	952.0750	952.4350	0
29/08/2023	ALBI On 01-August-24			Index Future	973.2390	973.6050	973.2390	973.6050	0
29/08/2023	ALBI On 07-November-24			Index Future	995.6620	996.0310	995.6620	996.0310	0
29/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	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
29/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/08/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	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
29/08/2023	ES33 On 02-November-23			Bond Future	12.5453	12.5262	72.9766	73.0617	0
29/08/2023	ES33 On 01-February-24			Bond Future	12.6820	12.6620	74.6306	74.7176	0
29/08/2023	ES33 On 02-May-24			Bond Future	12.8219	12.8011	72.5265	72.6154	0
29/08/2023	ES33 On 01-August-24			Bond Future	12.9733	12.9517	74.1518	74.2425	0
29/08/2023	ES33 On 07-November-24			Bond Future	13.1698	13.1472	72.0666	72.1590	0
29/08/2023	ES42 On 02-November-23			Bond Future	13.0420	13.0280	68.8461	68.9174	0
29/08/2023	ES42 On 01-February-24			Bond Future	13.1678	13.1533	70.4067	70.4795	0
29/08/2023	ES42 On 02-May-24			Bond Future	13.3013	13.2862	67.7436	67.8180	0
29/08/2023	ES42 On 01-August-24			Bond Future	13.4420	13.4263	69.2602	69.3360	0
29/08/2023	ES42 On 07-November-24			Bond Future	13.6185	13.6022	66.5948	66.6721	0
29/08/2023	GOVI On 02-November-23			GOVI	897.7600	898.1020	897.7600	898.1020	823
29/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	119600.0000	123020.0000	11.9600	12.3020	0
29/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	119500.0000	122920.0000	11.9500	12.2920	0
29/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	119400.0000	122820.0000	11.9400	12.2820	0
29/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 01-February-24			GOVI	917.8890	918.2390	917.8890	918.2390	0
29/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	379090.0000	382590.0000	37.9090	38.2590	0
29/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	378990.0000	382490.0000	37.8990	38.2490	0
29/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	378890.0000	382390.0000	37.8890	38.2390	0
29/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-May-24			GOVI	938.5410	938.8980	938.5410	938.8980	0
29/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	124290.0000	120720.0000	12.4290	12.0720	0
29/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	124390.0000	120820.0000	12.4390	12.0820	0
29/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	124490.0000	120920.0000	12.4490	12.0920	0
29/08/2023	GOVI On 01-August-24			GOVI	959.4050	959.7670	959.4050	959.7670	0
29/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	160350.0000	163970.0000	16.0350	16.3970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	160250.0000	163870.0000	16.0250	16.3870	0
29/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	160150.0000	163770.0000	16.0150	16.3770	0
29/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 07-November-24			GOVI	981.5090	981.8740	981.5090	981.8740	0
29/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	327290.0000	330940.0000	32.7290	33.0940	0
29/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	327190.0000	330840.0000	32.7190	33.0840	0
29/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	327090.0000	330740.0000	32.7090	33.0740	0
29/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/08/2023	IGOV On 02-November-23			Index Future	334.4030	334.4910	334.4030	334.4910	515
29/08/2023	IGOV On 01-February-24			Index Future	341.9820	342.0720	341.9820	342.0720	0
29/08/2023	IGOV On 02-May-24			Index Future	349.7550	349.8470	349.7550	349.8470	0
29/08/2023	IGOV On 01-August-24			Index Future	357.6070	357.7000	357.6070	357.7000	0
29/08/2023	IGOV On 07-November-24			Index Future	365.9270	366.0210	365.9270	366.0210	0
29/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
29/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/08/2023	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
29/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
29/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3350	8.3250	91.6650	91.6750	0
29/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3250	8.2950	91.6750	91.7050	0
29/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3150	8.3000	91.6850	91.7000	0
29/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3000	8.2850	91.7000	91.7150	0
29/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2550	8.2100	91.7450	91.7900	0
29/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2200	8.1800	91.7800	91.8200	0
29/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2150	8.1800	91.7850	91.8200	0
29/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0150	7.9850	91.9850	92.0150	0
29/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9150	7.8850	92.0850	92.1150	0
29/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7850	7.7550	92.2150	92.2450	0
29/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7050	7.6750	92.2950	92.3250	0
29/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6400	7.6100	92.3600	92.3900	0
29/08/2023	R035 On 02-November-23			Bond Future	11.6871	11.6780	84.2335	84.2829	185,812
29/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	170.5500	180.3200	0.1706	0.1803	400
29/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6243.0300	6203.4100	6.2430	6.2034	0
29/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	637.9400	661.1600	0.6379	0.6612	400
29/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3790.1000	3763.9300	3.7901	3.7639	0
29/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1163.8700	1196.0200	1.1639	1.1960	0
29/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2683.4500	2666.2100	2.6835	2.6662	0
29/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1185.8600	1218.3100	1.1859	1.2183	0
29/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2649.9300	2632.9900	2.6499	2.6330	0
29/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1207.9700	1240.7100	1.2080	1.2407	0
29/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2616.5700	2599.9200	2.6166	2.5999	0
29/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2019.7100	2060.5700	2.0197	2.0606	731
29/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1734.0700	1725.5400	1.7341	1.7255	0
29/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3748.8000	3797.6100	3.7488	3.7976	731
29/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	830.4300	829.8500	0.8304	0.8299	0
29/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6280.9500	6332.5800	6.2810	6.3326	0
29/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	309.6100	311.8500	0.3096	0.3119	400
29/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9541.1600	9592.2600	9.5412	9.5923	0
29/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	86.0800	87.7900	0.0861	0.0878	731
29/08/2023	R035 On 01-February-24			Bond Future	11.7903	11.7808	86.1223	86.1728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	636.2700	651.2000	0.6363	0.6512	400
29/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7199.8500	7164.2100	7.1999	7.1642	0
29/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1288.0200	1311.4100	1.2880	1.3114	410
29/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	4961.3000	4934.1200	4.9613	4.9341	0
29/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4049.2400	4089.9300	4.0492	4.0899	0
29/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2014.1700	2004.2900	2.0142	2.0043	0
29/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4082.4900	4123.2900	4.0825	4.1233	0
29/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	1996.1300	1986.3600	1.9961	1.9864	0
29/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4115.8300	4156.7500	4.1158	4.1568	0
29/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	1978.2400	1968.5900	1.9782	1.9686	0
29/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8866.3600	8915.8300	8.8664	8.9158	0
29/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	626.8500	625.7500	0.6269	0.6258	400
29/08/2023	R035 On 02-May-24			Bond Future	11.8890	11.8791	83.5458	83.5973	0
29/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1896.0400	1920.5600	1.8960	1.9206	0
29/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5662.6600	5635.6100	5.6627	5.6356	0
29/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1915.3300	1939.9900	1.9153	1.9400	0
29/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5626.3800	5599.4700	5.6264	5.5995	0
29/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1934.7300	1959.5300	1.9347	1.9595	0
29/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5590.2700	5563.5000	5.5903	5.5635	0
29/08/2023	R035 On 01-August-24			Bond Future	11.9963	11.9861	85.4001	85.4525	0
29/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3351.7000	3382.5000	3.3517	3.3825	0
29/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4418.6000	4397.0000	4.4186	4.3970	0
29/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3377.0000	3407.9300	3.3770	3.4079	0
29/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4391.7400	4370.2700	4.3917	4.3703	0
29/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3402.4000	3433.4500	3.4024	3.4335	0
29/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4365.0200	4343.6700	4.3650	4.3437	0
29/08/2023	R035 On 07-November-24			Bond Future	12.1421	12.1315	82.8432	82.8965	0
29/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4351.2200	4384.4400	4.3512	4.3844	0
29/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4211.5000	4191.4900	4.2115	4.1915	0
29/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4378.0900	4411.4100	4.3781	4.4114	0
29/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4188.4100	4168.5000	4.1884	4.1685	0
29/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4405.4000	4438.8200	4.4054	4.4388	0
29/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4165.8000	4145.9900	4.1658	4.1460	0
29/08/2023	R053 On 02-November-23			Bond Future	12.2495	12.2506	96.2357	96.2267	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
29/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5279.7400	5291.2500	5.2797	5.2913	0
29/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1211.4000	1231.8300	1.2114	1.2318	0
29/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5331.9000	5343.3000	5.3319	5.3433	0
29/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1193.9300	1214.2500	1.1939	1.2143	0
29/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5384.0700	5395.3600	5.3841	5.3954	0
29/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1176.5600	1196.7700	1.1766	1.1968	0
29/08/2023	R053 On 01-February-24			Bond Future	12.3467	12.3479	98.3937	98.3847	0
29/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6702.5500	6709.5100	6.7026	6.7095	0
29/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2605.6900	2621.6600	2.6057	2.6217	0
29/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6749.6600	6756.5700	6.7497	6.7566	0
29/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2584.2800	2600.2000	2.5843	2.6002	0
29/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6796.8600	6803.7300	6.7969	6.8037	0
29/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2563.0500	2578.9300	2.5631	2.5789	0
29/08/2023	R053 On 02-May-24			Bond Future	12.4475	12.4488	94.7408	94.7314	0
29/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7669.1400	7673.5700	7.6691	7.6736	0
29/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3639.7100	3653.5200	3.6397	3.6535	0
29/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7713.8600	7718.2600	7.7139	7.7183	0
29/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3616.9100	3630.6900	3.6169	3.6307	0
29/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7758.3400	7762.7100	7.7583	7.7627	0
29/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3593.9700	3607.7200	3.5940	3.6077	0
29/08/2023	R053 On 01-August-24			Bond Future	12.5557	12.5571	96.8421	96.8323	0
29/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8332.7500	8335.3100	8.3328	8.3353	0
29/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4354.8100	4367.1800	4.3548	4.3672	0
29/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8375.2700	8377.8000	8.3753	8.3778	0
29/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4330.8700	4343.2100	4.3309	4.3432	0
29/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8417.8200	8420.3300	8.4178	8.4203	0
29/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4307.0600	4319.3800	4.3071	4.3194	0
29/08/2023	R053 On 07-November-24			Bond Future	12.6921	12.6936	93.1893	93.1787	0
29/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6811.8600	6813.3900	6.8119	6.8134	0
29/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6124.7900	6136.9200	6.1248	6.1369	0
29/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6850.3200	6851.8400	6.8503	6.8518	0
29/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6093.6000	6105.7200	6.0936	6.1057	0
29/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6888.4600	6889.9600	6.8885	6.8900	0
29/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6062.1800	6074.2800	6.0622	6.0743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R186 On 02-November-23			Bond Future	8.8204	8.8632	108.4629	108.3451	115,991
29/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1305.4000	1231.6700	1.3054	1.2317	1,715
29/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	402.5100	446.6000	0.4025	0.4466	0
29/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1782.9700	1696.8400	1.7830	1.6968	0
29/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	255.8900	287.5800	0.2559	0.2876	0
29/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1804.9000	1718.3000	1.8049	1.7183	0
29/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	250.7900	282.0100	0.2508	0.2820	0
29/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1826.9200	1739.8400	1.8269	1.7398	0
29/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	245.7900	276.5300	0.2458	0.2765	0
29/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4318.8600	4206.1900	4.3189	4.2062	0
29/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	27.7400	32.8900	0.0277	0.0329	1,715
29/08/2023	R186 On 01-February-24			Bond Future	8.7902	8.8373	105.5843	105.4640	0
29/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2309.4100	2225.7700	2.3094	2.2258	0
29/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	513.0200	549.7300	0.5130	0.5497	0
29/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2328.5800	2244.6300	2.3286	2.2446	0
29/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	507.1600	543.5600	0.5072	0.5436	0
29/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2348.0400	2263.7700	2.3480	2.2638	0
29/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	501.6000	537.6800	0.5016	0.5377	0
29/08/2023	R186 On 02-May-24			Bond Future	8.7513	8.8036	107.9588	107.8356	0
29/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	492.8900	461.7700	0.4929	0.4618	0
29/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2309.4000	2401.5100	2.3094	2.4015	0
29/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	499.0500	467.6100	0.4991	0.4676	0
29/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2291.4400	2383.2300	2.2914	2.3832	0
29/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	506.7600	474.9800	0.5068	0.4750	0
29/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2275.0300	2366.4800	2.2750	2.3665	0
29/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2866.5400	2778.5200	2.8665	2.7785	2,030
29/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	589.1200	624.3300	0.5891	0.6243	0
29/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4146.1500	4045.3500	4.1462	4.0454	0
29/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	346.1300	368.5600	0.3461	0.3686	2,030
29/08/2023	R186 On 01-August-24			Bond Future	8.7190	8.7776	105.0454	104.9191	0
29/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1309.4000	1249.6300	1.3094	1.2496	0
29/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1393.5200	1460.0300	1.3935	1.4600	0
29/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1321.8900	1261.7900	1.3219	1.2618	0
29/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1384.4300	1450.6100	1.3844	1.4506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1334.0200	1273.6000	1.3340	1.2736	0
29/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1374.9800	1440.8400	1.3750	1.4408	0
29/08/2023	R186 On 07-November-24			Bond Future	8.7293	8.7966	107.4535	107.3237	0
29/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1865.2300	1791.1400	1.8652	1.7911	0
29/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1095.7300	1151.4000	1.0957	1.1514	0
29/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1878.1100	1803.7600	1.8781	1.8038	0
29/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1089.5000	1144.9100	1.0895	1.1449	0
29/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1891.0100	1816.4100	1.8910	1.8164	0
29/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1083.3000	1138.4600	1.0833	1.1385	0
29/08/2023	R197 On 02-November-23			Bond Future	341.7286	341.7997	341.7286	341.7997	0
29/08/2023	R202 On 02-November-23			Bond Future	257.4475	257.4824	257.4475	257.4824	4,618
29/08/2023	R202 On 01-February-24			Bond Future	258.3049	258.3408	258.3049	258.3408	460
29/08/2023	R202 On 02-May-24			Bond Future	264.1748	264.2110	264.1748	264.2110	0
29/08/2023	R202 On 01-August-24			Bond Future	265.0043	265.0401	265.0043	265.0401	0
29/08/2023	R202 On 07-November-24			Bond Future	271.1574	271.1928	271.1574	271.1928	0
29/08/2023	R209 On 02-November-23			Bond Future	11.7632	11.7438	65.1298	65.2223	26,989
29/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	725.0200	764.1000	0.7250	0.7641	0
29/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2830.6800	2777.2200	2.8307	2.7772	0
29/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	740.4300	780.0000	0.7404	0.7800	0
29/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2796.4200	2743.4500	2.7964	2.7435	0
29/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	756.0500	796.1200	0.7561	0.7961	0
29/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2762.4200	2709.9500	2.7624	2.7100	0
29/08/2023	R209 On 01-February-24			Bond Future	11.8517	11.8316	66.5902	66.6849	1,690
29/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3223.1200	3287.8200	3.2231	3.2878	0
29/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	1981.5300	1951.5200	1.9815	1.9515	0
29/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3251.1700	3316.1100	3.2512	3.3161	0
29/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	1963.9400	1934.1700	1.9639	1.9342	0
29/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3279.3000	3344.4900	3.2793	3.3445	0
29/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	1946.4900	1916.9700	1.9465	1.9170	0
29/08/2023	R209 On 02-May-24			Bond Future	11.9439	11.9230	64.9343	65.0310	0
29/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1549.5400	1587.6400	1.5495	1.5876	0
29/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5271.4900	5212.8300	5.2715	5.2128	0
29/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1566.0200	1604.3700	1.5660	1.6044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5238.0100	5179.6000	5.2380	5.1796	0
29/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1582.4000	1621.0100	1.5824	1.6210	0
29/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5204.4900	5146.3400	5.2045	5.1463	0
29/08/2023	R209 On 01-August-24			Bond Future	12.0441	12.0225	66.3751	66.4738	0
29/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2844.1500	2895.6400	2.8442	2.8956	0
29/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4064.1300	4016.9700	4.0641	4.0170	0
29/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2866.3100	2918.0200	2.8663	2.9180	0
29/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4039.5200	3992.5800	4.0395	3.9926	0
29/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2888.2900	2940.2300	2.8883	2.9402	0
29/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4014.7700	3968.0600	4.0148	3.9681	0
29/08/2023	R209 On 07-November-24			Bond Future	12.1733	12.1509	64.7408	64.8414	0
29/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3891.3800	3949.9000	3.8914	3.9499	0
29/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3727.2100	3685.1300	3.7272	3.6851	0
29/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3915.2600	3973.9600	3.9153	3.9740	0
29/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3706.4600	3664.5600	3.7065	3.6646	0
29/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3939.4700	3998.3700	3.9395	3.9984	0
29/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3686.0900	3644.3900	3.6861	3.6444	0
29/08/2023	R210 On 02-November-23			Bond Future	227.5779	227.5927	227.5779	227.5927	206
29/08/2023	R210 On 01-February-24			Bond Future	232.7358	232.7512	232.7358	232.7512	300
29/08/2023	R210 On 02-May-24			Bond Future	234.7679	234.7831	234.7679	234.7831	0
29/08/2023	R210 On 01-August-24			Bond Future	240.0348	240.0496	240.0348	240.0496	0
29/08/2023	R210 On 07-November-24			Bond Future	242.2723	242.2860	242.2723	242.2860	0
29/08/2023	R213 On 02-November-23			Bond Future	10.7016	10.7026	82.8434	82.8392	35,035
29/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2017.1500	2025.1600	2.0172	2.0252	731
29/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	980.7900	992.9700	0.9808	0.9930	0
29/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2520.0500	2527.2400	2.5201	2.5272	0
29/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	754.7800	766.1400	0.7548	0.7661	0
29/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2550.8900	2558.0300	2.5509	2.5580	0
29/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	743.0000	754.3100	0.7430	0.7543	0
29/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2582.0000	2589.0700	2.5820	2.5891	0
29/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	731.5200	742.7600	0.7315	0.7428	0
29/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3601.7200	3606.8000	3.6017	3.6068	731
29/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	445.1300	454.3800	0.4451	0.4544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8246.0700	8244.3600	8.2461	8.2444	0
29/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	51.7500	54.2100	0.0518	0.0542	731
29/08/2023	R213 On 01-February-24			Bond Future	10.7815	10.7825	84.7010	84.6968	0
29/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4749.2000	4752.2200	4.7492	4.7522	0
29/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	939.7700	947.0200	0.9398	0.9470	0
29/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4780.2500	4783.2400	4.7803	4.7832	0
29/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	930.5900	937.8100	0.9306	0.9378	0
29/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4811.5200	4814.4800	4.8115	4.8145	0
29/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	921.6600	928.8500	0.9217	0.9289	0
29/08/2023	R213 On 02-May-24			Bond Future	10.8565	10.8576	83.0462	83.0417	0
29/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1645.3100	1648.7400	1.6453	1.6487	0
29/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4093.1100	4101.0000	4.0931	4.1010	0
29/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1661.2500	1664.6900	1.6613	1.6647	0
29/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4065.8200	4073.7200	4.0658	4.0737	0
29/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1677.0400	1680.4700	1.6770	1.6805	0
29/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4038.4000	4046.2900	4.0384	4.0463	0
29/08/2023	R213 On 01-August-24			Bond Future	10.9411	10.9422	84.8899	84.8851	0
29/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2840.7600	2842.8000	2.8408	2.8428	0
29/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3170.5200	3177.3400	3.1705	3.1773	0
29/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2862.0400	2864.0700	2.8620	2.8641	0
29/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3151.0300	3157.8400	3.1510	3.1578	0
29/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2883.3900	2885.4200	2.8834	2.8854	0
29/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3131.6400	3138.4500	3.1316	3.1385	0
29/08/2023	R213 On 07-November-24			Bond Future	11.0695	11.0709	83.2770	83.2717	0
29/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3600.4900	3601.3800	3.6005	3.6014	0
29/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3050.7300	3056.9300	3.0507	3.0569	0
29/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3622.7800	3623.6600	3.6228	3.6237	0
29/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3034.0600	3040.2500	3.0341	3.0403	0
29/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3644.7600	3645.6300	3.6448	3.6456	0
29/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3017.1100	3023.2900	3.0171	3.0233	0
29/08/2023	R214 On 02-November-23			Bond Future	12.1682	12.1539	60.6436	60.7123	20,268
29/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	402.9900	424.7200	0.4030	0.4247	0
29/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4017.9500	3971.0200	4.0180	3.9710	0
29/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	413.2400	435.3400	0.4132	0.4353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	3975.5500	3928.9900	3.9756	3.9290	0
29/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	423.7500	446.2100	0.4238	0.4462	0
29/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	3933.4700	3887.2700	3.9335	3.8873	0
29/08/2023	R214 On 01-February-24			Bond Future	12.2662	12.2514	62.0035	62.0737	0
29/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2251.1700	2293.3400	2.2512	2.2933	0
29/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2854.5800	2826.5000	2.8546	2.8265	0
29/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2274.9700	2317.3500	2.2750	2.3174	0
29/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2830.2000	2802.3300	2.8302	2.8023	0
29/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2298.8800	2341.4900	2.2989	2.3415	0
29/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2805.9800	2778.3400	2.8060	2.7783	0
29/08/2023	R214 On 02-May-24			Bond Future	12.3595	12.3442	60.0923	60.1641	0
29/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1405.7000	1433.3400	1.4057	1.4333	0
29/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	5869.7600	5825.6700	5.8698	5.8257	0
29/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1419.4600	1447.2800	1.4195	1.4473	0
29/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5831.0800	5787.1700	5.8311	5.7872	0
29/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1433.4900	1461.4900	1.4335	1.4615	0
29/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5792.7300	5749.0000	5.7927	5.7490	0
29/08/2023	R214 On 01-August-24			Bond Future	12.4594	12.4436	61.4261	61.4992	0
29/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2961.4400	3001.0400	2.9614	3.0010	0
29/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4373.2100	4339.6300	4.3732	4.3396	0
29/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2983.7300	3023.5000	2.9837	3.0235	0
29/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4347.5000	4314.0900	4.3475	4.3141	0
29/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3005.8700	3045.8000	3.0059	3.0458	0
29/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4321.7000	4288.4500	4.3217	4.2885	0
29/08/2023	R214 On 07-November-24			Bond Future	12.5900	12.5737	59.5276	59.6021	0
29/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3972.8200	4017.3100	3.9728	4.0173	0
29/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	3927.3300	3897.3100	3.9273	3.8973	0
29/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3997.0100	4041.6400	3.9970	4.0416	0
29/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3906.0500	3876.1700	3.9061	3.8762	0
29/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4021.2600	4066.0300	4.0213	4.0660	0
29/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3884.8700	3855.1300	3.8849	3.8551	0
29/08/2023	R248 On 02-November-23			Bond Future	12.3120	12.2927	74.2661	74.3790	232,811
29/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	363.2100	389.4500	0.3632	0.3895	0
29/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5573.6100	5486.9300	5.5736	5.4869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	372.3100	399.0100	0.3723	0.3990	0
29/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5517.0200	5430.8000	5.5170	5.4308	0
29/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	381.6600	408.8400	0.3817	0.4088	0
29/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5460.7700	5375.0300	5.4608	5.3750	0
29/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	809.2700	853.8200	0.8093	0.8538	207
29/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	3901.8000	3833.4300	3.9018	3.8334	0
29/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2660.5000	2743.7700	2.6605	2.7438	207
29/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1580.6800	1551.0300	1.5807	1.5510	0
29/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7170.1400	7279.5300	7.1701	7.2795	0
29/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	307.5900	304.0600	0.3076	0.3041	207
29/08/2023	R248 On 01-February-24			Bond Future	12.4158	12.3957	75.9313	76.0468	0
29/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1055.9500	1092.7000	1.0560	1.0927	1,000
29/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6664.3200	6585.5600	6.6643	6.5856	0
29/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2420.3600	2481.4200	2.4204	2.4814	0
29/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4032.6100	3978.1600	4.0326	3.9782	0
29/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2447.1800	2508.6100	2.4472	2.5086	0
29/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	3999.8600	3945.7800	3.9999	3.9458	0
29/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2474.1400	2535.9400	2.4741	2.5359	0
29/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	3967.3300	3913.6200	3.9673	3.9136	0
29/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2867.5900	2934.4300	2.8676	2.9344	1,000
29/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3536.7700	3488.1000	3.5368	3.4881	0
29/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6577.8400	6673.1000	6.5778	6.6731	0
29/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1454.6300	1434.3800	1.4546	1.4344	1,000
29/08/2023	R248 On 02-May-24			Bond Future	12.5147	12.4939	73.1891	73.3071	0
29/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1511.9600	1551.3900	1.5120	1.5514	0
29/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	7943.2100	7864.6500	7.9432	7.8647	0
29/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1527.5300	1567.2300	1.5275	1.5672	0
29/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	7893.1200	7814.8300	7.8931	7.8148	0
29/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1542.9900	1582.9700	1.5430	1.5830	0
29/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	7843.0200	7765.0100	7.8430	7.7650	0
29/08/2023	R248 On 01-August-24			Bond Future	12.6206	12.5990	74.8133	74.9338	13,000
29/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3654.0400	3716.9400	3.6540	3.7169	0
29/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5479.4600	5421.9200	5.4795	5.4219	0
29/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3680.6200	3743.7800	3.6806	3.7438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5447.8600	5390.5800	5.4479	5.3906	0
29/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3707.5700	3770.9900	3.7076	3.7710	0
29/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5416.7100	5359.6900	5.4167	5.3597	0
29/08/2023	R248 On 07-November-24			Bond Future	12.7582	12.7357	72.0764	72.1992	0
29/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4969.2100	5041.1400	4.9692	5.0411	0
29/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4850.2600	4799.3600	4.8503	4.7994	0
29/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4998.5800	5070.7300	4.9986	5.0707	0
29/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4825.2000	4774.5200	4.8252	4.7745	0
29/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5028.0000	5100.3700	5.0280	5.1004	0
29/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4800.2700	4749.8100	4.8003	4.7498	0
29/08/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0