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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
22/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	2025 On 02-November-23			Bond Future	173.1740	173.1613	173.1740	173.1613	5,578
22/08/2023	2025 On 01-February-24			Bond Future	175.3248	175.3120	175.3248	175.3120	214
22/08/2023	2025 On 02-May-24			Bond Future	179.3230	179.3096	179.3230	179.3096	0
22/08/2023	2025 On 01-August-24			Bond Future	181.5770	181.5631	181.5770	181.5631	0
22/08/2023	2025 On 07-November-24			Bond Future	185.8190	185.8039	185.8190	185.8039	0
22/08/2023	2029 On 02-November-23			Bond Future	125.4220	125.3318	125.4220	125.3318	1,287
22/08/2023	2029 On 01-February-24			Bond Future	128.2737	128.1816	128.2737	128.1816	728
22/08/2023	2029 On 02-May-24			Bond Future	129.8374	129.7430	129.8374	129.7430	0
22/08/2023	2029 On 01-August-24			Bond Future	132.7956	132.6989	132.7956	132.6989	0
22/08/2023	2029 On 07-November-24			Bond Future	134.5019	134.4023	134.5019	134.4023	0
22/08/2023	2030 On 02-November-23			Bond Future	10.5282	10.5813	90.7837	90.5633	89,364

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	166.1400	147.3100	0.1661	0.1473	800
22/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4268.5500	4470.1800	4.2686	4.4702	0
22/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	388.8400	350.2700	0.3888	0.3503	500
22/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3095.3400	3277.2300	3.0953	3.2772	0
22/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	587.8100	534.2200	0.5878	0.5342	800
22/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2520.6300	2687.5000	2.5206	2.6875	0
22/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1107.8100	1022.6300	1.1078	1.0226	500
22/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1685.3300	1820.6100	1.6853	1.8206	0
22/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1608.5700	1499.6300	1.6086	1.4996	500
22/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1227.6100	1339.1300	1.2276	1.3391	0
22/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2067.5500	1940.8800	2.0676	1.9409	0
22/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	945.4700	1039.2600	0.9455	1.0393	0
22/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2094.7800	1967.1600	2.0948	1.9672	0
22/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	931.7600	1024.6000	0.9318	1.0246	0
22/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2122.0000	1993.4500	2.1220	1.9935	0
22/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	918.0600	1009.9700	0.9181	1.0100	0
22/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3002.5800	2848.3600	3.0026	2.8484	500
22/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	582.1200	648.3600	0.5821	0.6484	0
22/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4010.8800	3835.8500	4.0109	3.8359	0
22/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	355.6100	401.0400	0.3556	0.4010	500
22/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4488.5500	4306.0000	4.4886	4.3060	0
22/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	282.9200	320.8300	0.2829	0.3208	800
22/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	6978.2800	6772.1100	6.9783	6.7721	0
22/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	87.2200	101.5100	0.0872	0.1015	500
22/08/2023	2030 On 01-February-24			Bond Future	10.6003	10.6563	88.8201	88.5948	0
22/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	606.9700	564.4400	0.6070	0.5644	400
22/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4887.4500	5070.2500	4.8875	5.0703	0
22/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	935.4100	875.4300	0.9354	0.8754	500
22/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3859.3800	4024.7300	3.8594	4.0247	0
22/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	983.9400	921.5600	0.9839	0.9216	1,360
22/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3740.0900	3903.0400	3.7401	3.9030	0
22/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1072.8900	1006.2300	1.0729	1.0062	500
22/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3536.2700	3694.9400	3.5363	3.6949	0
22/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1171.6500	1100.5100	1.1717	1.1005	400

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22/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3343.4300	3497.6200	3.3434	3.4976	0
22/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1306.9800	1229.9500	1.3070	1.2300	200
22/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3105.5500	3253.8500	3.1056	3.2539	0
22/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	1702.3400	1609.7600	1.7023	1.6098	500
22/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2555.8000	2688.5500	2.5558	2.6886	0
22/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3068.7900	2935.8100	3.0688	2.9358	0
22/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1474.7600	1567.1100	1.4748	1.5671	700
22/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	3907.6100	3756.8200	3.9076	3.7568	0
22/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1101.8700	1176.4100	1.1019	1.1764	1,360
22/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4021.0600	3868.1500	4.0211	3.8682	0
22/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1060.5100	1132.9300	1.0605	1.1329	0
22/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4049.5900	3896.1500	4.0496	3.8962	0
22/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1050.4000	1122.2900	1.0504	1.1223	0
22/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4078.1900	3924.2300	4.0782	3.9242	0
22/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1040.3700	1111.7400	1.0404	1.1117	0
22/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5210.7700	5039.0600	5.2108	5.0391	0
22/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	721.2600	774.8800	0.7213	0.7749	200
22/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5520.8600	5345.1300	5.5209	5.3451	0
22/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	654.4800	704.0800	0.6545	0.7041	500
22/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5552.1500	5376.0400	5.5522	5.3760	0
22/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	648.2000	697.4200	0.6482	0.6974	500
22/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6311.9400	6127.2400	6.3119	6.1272	0
22/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	512.6100	553.2400	0.5126	0.5532	400
22/08/2023	2030 On 02-May-24			Bond Future	10.6818	10.7409	90.8245	90.5940	0
22/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	949.8900	893.9200	0.9499	0.8939	1,000
22/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	5054.5900	5229.1700	5.0546	5.2292	0
22/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1119.5500	1056.1300	1.1196	1.0561	0
22/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4607.1300	4774.2600	4.6071	4.7743	0
22/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1131.7100	1067.7700	1.1317	1.0678	0
22/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4578.3300	4744.9400	4.5783	4.7449	0
22/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1143.6800	1079.2400	1.1437	1.0792	0
22/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4549.3600	4715.4700	4.5494	4.7155	0
22/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1603.2300	1520.9700	1.6032	1.5210	1,000
22/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3670.5500	3818.8400	3.6706	3.8188	0

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22/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2442.7400	2334.3500	2.4427	2.3344	500
22/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2684.5400	2806.7000	2.6845	2.8067	0
22/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	2872.7900	2753.3500	2.8728	2.7534	1,080
22/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2335.1500	2446.2600	2.3352	2.4463	0
22/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3580.5900	3445.4800	3.5806	3.4455	500
22/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1889.6900	1985.1300	1.8897	1.9851	0
22/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	5798.9400	5628.8100	5.7989	5.6288	0
22/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1050.5000	1110.9200	1.0505	1.1109	1,000
22/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7098.7300	6914.6700	7.0987	6.9147	0
22/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	765.0500	811.5400	0.7651	0.8115	1,080
22/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9383.2400	9178.6400	9.3832	9.1786	0
22/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	364.7000	390.6500	0.3647	0.3907	500
22/08/2023	2030 On 01-August-24			Bond Future	10.7725	10.8352	88.8670	88.6311	0
22/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2049.1300	1953.8300	2.0491	1.9538	0
22/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3582.8200	3723.4800	3.5828	3.7235	0
22/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2066.4900	1970.6600	2.0665	1.9707	0
22/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3561.6900	3701.8200	3.5617	3.7018	0
22/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2083.9300	1987.5800	2.0839	1.9876	0
22/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3540.6500	3680.2600	3.5407	3.6803	0
22/08/2023	2030 On 07-November-24			Bond Future	10.9019	10.9688	90.9150	90.6731	0
22/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	2769.9100	2657.2800	2.7699	2.6573	0
22/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3358.8200	3488.0700	3.3588	3.4881	0
22/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	2788.8700	2675.7700	2.7889	2.6758	0
22/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3341.2700	3470.0500	3.3413	3.4701	0
22/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	2808.2800	2694.7200	2.8083	2.6947	0
22/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3324.2000	3452.5200	3.3242	3.4525	0
22/08/2023	2032 On 02-November-23			Bond Future	11.3220	11.3751	84.4673	84.2164	200,475
22/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	170.5800	150.6300	0.1706	0.1506	7,750
22/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4948.9000	5179.8100	4.9489	5.1798	0
22/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	338.5200	303.1300	0.3385	0.3031	500
22/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3954.6800	4170.1500	3.9547	4.1702	0
22/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	347.8400	311.6600	0.3478	0.3117	500
22/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3913.9200	4128.6000	3.9139	4.1286	0
22/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	474.4500	427.9800	0.4745	0.4280	500

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22/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3442.5300	3646.9200	3.4425	3.6469	0
22/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	916.1400	839.6400	0.9161	0.8396	0
22/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2460.9800	2635.3400	2.4610	2.6353	500
22/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1093.3900	1006.6600	1.0934	1.0067	500
22/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2202.7600	2366.8900	2.2028	2.3669	0
22/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1381.0300	1279.2700	1.3810	1.2793	0
22/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1866.5200	2015.6200	1.8665	2.0156	0
22/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1404.6600	1301.7500	1.4047	1.3018	0
22/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1842.4100	1990.3600	1.8424	1.9904	0
22/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1428.5100	1324.4400	1.4285	1.3244	0
22/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1818.5500	1965.3400	1.8186	1.9653	0
22/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1526.1400	1417.4400	1.5261	1.4174	0
22/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1725.7100	1867.8700	1.7257	1.8679	500
22/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2120.1000	1986.6500	2.1201	1.9867	0
22/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1282.1500	1399.5600	1.2822	1.3996	500
22/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2419.7000	2275.6300	2.4197	2.2756	0
22/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1115.7200	1222.5100	1.1157	1.2225	15,500
22/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	2997.5000	2835.6900	2.9975	2.8357	0
22/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	863.3100	952.3600	0.8633	0.9524	500
22/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3406.2500	3233.7100	3.4063	3.2337	0
22/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	724.7100	803.0300	0.7247	0.8030	0
22/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	4717.6100	4518.5700	4.7176	4.5186	0
22/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	422.8100	474.6300	0.4228	0.4746	500
22/08/2023	2032 On 01-February-24			Bond Future	11.4176	11.4731	86.3676	86.1112	0
22/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	429.4200	397.8000	0.4294	0.3978	1,200
22/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	7299.5600	7524.3900	7.2996	7.5244	0
22/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	979.3600	917.1300	0.9794	0.9171	500
22/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4932.9900	5127.2100	4.9330	5.1272	0
22/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1222.3100	1148.6700	1.2223	1.1487	1,200
22/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4344.2700	4527.0800	4.3443	4.5271	0
22/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1254.5800	1179.5300	1.2546	1.1795	200
22/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4279.3800	4460.7800	4.2794	4.4608	0
22/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	1824.1600	1726.4200	1.8242	1.7264	500
22/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3360.8400	3519.5500	3.3608	3.5196	0

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22/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3461.8000	3316.1500	3.4618	3.3162	0
22/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1939.6400	2050.4400	1.9396	2.0504	200
22/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	3693.7700	3542.8100	3.6938	3.5428	0
22/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1810.6800	1916.1700	1.8107	1.9162	0
22/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	3723.2800	3571.6700	3.7233	3.5717	0
22/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1795.2200	1900.0600	1.7952	1.9001	0
22/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	3752.6700	3600.4000	3.7527	3.6004	0
22/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1779.6700	1883.8500	1.7797	1.8839	0
22/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	5829.0900	5640.1500	5.8291	5.6402	0
22/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1003.5200	1071.0300	1.0035	1.0710	200
22/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6238.9000	6044.4400	6.2389	6.0444	0
22/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	901.1200	963.1100	0.9011	0.9631	1,200
22/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	6619.7600	6420.5800	6.6198	6.4206	0
22/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	816.3200	873.5900	0.8163	0.8736	500
22/08/2023	2032 On 02-May-24			Bond Future	11.5188	11.5768	84.1541	83.8918	0
22/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1020.3500	961.5500	1.0204	0.9616	1,000
22/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6487.9800	6691.5000	6.4880	6.6915	0
22/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1225.0700	1157.0100	1.2251	1.1570	0
22/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5813.5500	6007.8100	5.8136	6.0078	0
22/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1238.6900	1170.0700	1.2387	1.1701	0
22/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5778.6500	5972.3500	5.7787	5.9724	0
22/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1252.4000	1183.2100	1.2524	1.1832	0
22/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5743.8900	5937.0200	5.7439	5.9370	0
22/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1293.9000	1223.0000	1.2939	1.2230	500
22/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5640.1600	5831.5800	5.6402	5.8316	0
22/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1379.8200	1305.4600	1.3798	1.3055	1,550
22/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5436.5600	5624.5200	5.4366	5.6245	0
22/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	1708.8400	1621.9500	1.7088	1.6220	1,000
22/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4761.9400	4937.3700	4.7619	4.9374	0
22/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2126.0700	2024.8800	2.1261	2.0249	500
22/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	4096.9800	4258.1100	4.0970	4.2581	0
22/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	2676.4100	2558.7800	2.6764	2.5588	1,550
22/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3445.0600	3589.7500	3.4451	3.5898	0
22/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	7139.3300	6941.9900	7.1393	6.9420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1180.3900	1245.3700	1.1804	1.2454	1,000
22/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	8069.4300	7862.4300	8.0694	7.8624	0
22/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	971.2000	1026.5200	0.9712	1.0265	500
22/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	8642.3600	8430.1500	8.6424	8.4302	0
22/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	863.1900	913.3000	0.8632	0.9133	1,550
22/08/2023	2032 On 01-August-24			Bond Future	11.6268	11.6877	86.0512	85.7828	0
22/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2229.1100	2125.4900	2.2291	2.1255	0
22/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4462.2600	4627.0900	4.4623	4.6271	0
22/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2248.5100	2144.2900	2.2485	2.1443	0
22/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4435.9500	4600.1800	4.4360	4.6002	0
22/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2268.0000	2163.1800	2.2680	2.1632	0
22/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4409.7600	4573.3900	4.4098	4.5734	0
22/08/2023	2032 On 07-November-24			Bond Future	11.7780	11.8423	83.8687	83.5936	0
22/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3038.7300	2916.8400	3.0387	2.9168	0
22/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4374.2000	4527.4100	4.3742	4.5274	0
22/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3060.1400	2937.7200	3.0601	2.9377	0
22/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4351.8200	4504.5000	4.3518	4.5045	0
22/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3081.2500	2958.3100	3.0813	2.9583	0
22/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4329.1800	4481.3400	4.3292	4.4813	0
22/08/2023	2033 On 02-November-23			Bond Future	118.7442	119.2022	118.7442	119.2022	2,258
22/08/2023	2033 On 01-February-24			Bond Future	121.4440	121.9125	121.4440	121.9125	6,141
22/08/2023	2033 On 02-May-24			Bond Future	122.7571	123.2361	122.7571	123.2361	0
22/08/2023	2033 On 01-August-24			Bond Future	125.5541	126.0438	125.5541	126.0438	0
22/08/2023	2033 On 07-November-24			Bond Future	126.9938	127.4945	126.9938	127.4945	0
22/08/2023	2037 On 02-November-23			Bond Future	12.3689	12.4372	77.3679	77.0122	63,706
22/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	419.1000	367.4100	0.4191	0.3674	0
22/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	4878.4800	5182.4500	4.8785	5.1825	0
22/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	429.3500	376.6300	0.4294	0.3766	0
22/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	4831.9600	5134.9000	4.8320	5.1349	0
22/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	439.8700	386.1000	0.4399	0.3861	0
22/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	4785.7700	5087.6600	4.7858	5.0877	0
22/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1128.6300	1017.0600	1.1286	1.0171	731
22/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2982.5200	3226.6100	2.9825	3.2266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2411.5100	2225.7100	2.4115	2.2257	731
22/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1628.7000	1798.5600	1.6287	1.7986	0
22/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	7593.1100	7276.6000	7.5931	7.2766	0
22/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	236.6600	275.8100	0.2367	0.2758	731
22/08/2023	2037 On 01-February-24			Bond Future	12.4831	12.5542	74.8520	74.4885	76,958
22/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	1978.9100	1842.9700	1.9789	1.8430	2,500
22/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	4037.0000	4264.6000	4.0370	4.2646	0
22/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2510.2100	2351.4100	2.5102	2.3514	0
22/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3406.3600	3611.1000	3.4064	3.6111	0
22/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2535.8300	2376.0100	2.5358	2.3760	0
22/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3379.7800	3583.5000	3.3798	3.5835	0
22/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2561.7800	2400.9300	2.5618	2.4009	0
22/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3353.5800	3556.2700	3.3536	3.5563	0
22/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4317.3300	4098.9500	4.3173	4.0990	0
22/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2074.6000	2219.7600	2.0746	2.2198	2,500
22/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	7819.9100	7532.3900	7.8199	7.5324	0
22/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	907.5400	983.5600	0.9075	0.9836	2,500
22/08/2023	2037 On 02-May-24			Bond Future	12.6035	12.6775	76.5411	76.1692	0
22/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1192.9200	1106.9100	1.1929	1.1069	0
22/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7478.1800	7764.0700	7.4782	7.7641	0
22/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1205.1600	1118.4500	1.2052	1.1185	0
22/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7433.6700	7718.8600	7.4337	7.7189	0
22/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1217.7000	1130.2700	1.2177	1.1303	0
22/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7389.5100	7673.9800	7.3895	7.6740	0
22/08/2023	2037 On 01-August-24			Bond Future	12.7329	12.8099	74.0107	73.6303	0
22/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	2643.6400	2499.8400	2.6436	2.4998	0
22/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5932.4100	6169.0300	5.9324	6.1690	0
22/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	2664.5900	2520.0200	2.6646	2.5200	0
22/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5900.5900	6136.4400	5.9006	6.1364	0
22/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	2685.6300	2540.3000	2.6856	2.5403	0
22/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5868.9100	6104.0000	5.8689	6.1040	0
22/08/2023	2037 On 07-November-24			Bond Future	12.8903	12.9708	75.7139	75.3242	0
22/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	3658.4000	3482.1900	3.6584	3.4822	0
22/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5237.7800	5451.2400	5.2378	5.4512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	3682.5300	3505.6000	3.6825	3.5056	0
22/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5211.8600	5424.6000	5.2119	5.4246	0
22/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	3706.4000	3528.7600	3.7064	3.5288	0
22/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5185.7200	5397.7500	5.1857	5.3978	0
22/08/2023	2038 On 02-November-23			Bond Future	128.6807	128.6865	128.6807	128.6865	4,669
22/08/2023	2038 On 01-February-24			Bond Future	129.5966	129.6026	129.5966	129.6026	0
22/08/2023	2038 On 02-May-24			Bond Future	132.5517	132.5578	132.5517	132.5578	0
22/08/2023	2038 On 01-August-24			Bond Future	133.5106	133.5168	133.5106	133.5168	0
22/08/2023	2038 On 07-November-24			Bond Future	136.6279	136.6334	136.6279	136.6334	0
22/08/2023	2040 On 02-November-23			Bond Future	12.6626	12.7207	77.4048	77.0891	39,907
22/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	179.4700	158.5900	0.1795	0.1586	875
22/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	6965.8200	7260.6700	6.9658	7.2607	0
22/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	227.4800	201.8600	0.2275	0.2019	0
22/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	6516.7400	6806.8500	6.5167	6.8069	0
22/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	234.1500	207.8900	0.2342	0.2079	0
22/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	6461.6000	6751.0700	6.4616	6.7511	0
22/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	240.9000	214.0000	0.2409	0.2140	0
22/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	6406.6200	6695.4500	6.4066	6.6955	0
22/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	409.8200	367.7200	0.4098	0.3677	128
22/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	5355.9500	5629.5800	5.3560	5.6296	0
22/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	806.2600	733.7600	0.8063	0.7338	875
22/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3975.7500	4218.9800	3.9758	4.2190	0
22/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	1919.2800	1783.5200	1.9193	1.7835	128
22/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2261.9900	2441.9600	2.2620	2.4420	0
22/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3073.7700	2891.6900	3.0738	2.8917	0
22/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1427.0700	1560.7200	1.4271	1.5607	875
22/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	5623.4900	5376.9400	5.6235	5.3769	0
22/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	580.9600	650.1400	0.5810	0.6501	128
22/08/2023	2040 On 01-February-24			Bond Future	12.7819	12.8423	74.6395	74.3168	92,091
22/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	1913.0500	1798.7200	1.9131	1.7987	0
22/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4400.0100	4608.4000	4.4000	4.6084	0
22/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	1935.6500	1820.3900	1.9357	1.8204	0
22/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4366.1800	4573.6400	4.3662	4.5736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	1958.6000	1842.4100	1.9586	1.8424	0
22/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4332.7600	4539.2900	4.3328	4.5393	0
22/08/2023	2040 On 02-May-24			Bond Future	12.9069	12.9697	76.3237	75.9935	0
22/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1110.0000	1041.4800	1.1100	1.0415	0
22/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8541.4000	8803.0600	8.5414	8.8031	0
22/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1121.9900	1052.8700	1.1220	1.0529	0
22/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8492.2000	8753.2600	8.4922	8.7533	0
22/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1133.8800	1064.1600	1.1339	1.0642	0
22/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	8442.9800	8703.4400	8.4430	8.7034	0
22/08/2023	2040 On 01-August-24			Bond Future	13.0408	13.1063	73.5380	73.2002	0
22/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2523.3800	2402.1500	2.5234	2.4022	0
22/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6412.3100	6628.8400	6.4123	6.6288	0
22/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2543.8700	2421.9500	2.5439	2.4220	0
22/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6376.6700	6592.5100	6.3767	6.5925	0
22/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	2564.4400	2441.8300	2.5644	2.4418	0
22/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6341.1800	6556.3300	6.3412	6.5563	0
22/08/2023	2040 On 07-November-24			Bond Future	13.2018	13.2702	75.2295	74.8835	0
22/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	3729.4500	3575.5300	3.7295	3.5755	0
22/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5603.5400	5795.5900	5.6035	5.7956	0
22/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	3754.5600	3600.0000	3.7546	3.6000	0
22/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5575.8400	5767.2500	5.5758	5.7673	0
22/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	3779.4100	3624.2100	3.7794	3.6242	0
22/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5547.9400	5738.7100	5.5479	5.7387	0
22/08/2023	2044 On 02-November-23			Bond Future	12.7194	12.7877	73.6882	73.3170	52,373
22/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	181.1600	156.0900	0.1812	0.1561	0
22/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	7074.2600	7420.3600	7.0743	7.4204	0
22/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	186.7400	161.0100	0.1867	0.1610	0
22/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	7016.2500	7361.6900	7.0163	7.3617	0
22/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	192.4600	166.0500	0.1925	0.1661	0
22/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6958.4700	7303.2300	6.9585	7.3032	0
22/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	588.8700	521.7600	0.5889	0.5218	5,860
22/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	4702.7900	5006.8500	4.7028	5.0069	0
22/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2214.9100	2039.1700	2.2149	2.0392	0
22/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	2048.2800	2243.7100	2.0483	2.2437	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
22/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3006.9600	2795.2000	3.0070	2.7952	0
22/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1503.7400	1663.1500	1.5037	1.6632	6,375
22/08/2023	2044 On 01-February-24			Bond Future	12.8346	12.9056	70.9644	70.5850	31,817
22/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	1700.2000	1576.2200	1.7002	1.5762	0
22/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4843.9400	5099.3700	4.8439	5.0994	0
22/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	1721.4000	1596.3400	1.7214	1.5963	0
22/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4807.4300	5061.7800	4.8074	5.0618	0
22/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	1742.9200	1616.7800	1.7429	1.6168	0
22/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4771.3200	5024.5900	4.7713	5.0246	0
22/08/2023	2044 On 02-May-24			Bond Future	12.9549	13.0287	72.5656	72.1775	0
22/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1126.7700	1045.1200	1.1268	1.0451	0
22/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8634.0300	8940.4800	8.6340	8.9405	0
22/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1138.9800	1056.6200	1.1390	1.0566	0
22/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8583.7200	8889.4600	8.5837	8.8895	0
22/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1151.1100	1068.0400	1.1511	1.0680	0
22/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8533.4100	8838.4400	8.5334	8.8384	0
22/08/2023	2044 On 01-August-24			Bond Future	13.0835	13.1603	69.8203	69.4233	0
22/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2400.7800	2263.3500	2.4008	2.2634	0
22/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6792.4400	7051.9900	6.7924	7.0520	0
22/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2420.8800	2282.6500	2.4209	2.2827	0
22/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6755.0700	7013.8200	6.7551	7.0138	0
22/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2440.8200	2301.7900	2.4408	2.3018	0
22/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6717.6000	6975.5500	6.7176	6.9756	0
22/08/2023	2044 On 07-November-24			Bond Future	13.2373	13.3176	71.4261	71.0195	0
22/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	3857.6000	3673.3400	3.8576	3.6733	0
22/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5611.7000	5834.0200	5.6117	5.8340	0
22/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	3882.7900	3697.7800	3.8828	3.6978	0
22/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5583.8200	5805.3900	5.5838	5.8054	0
22/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	3907.7300	3721.9800	3.9077	3.7220	0
22/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5555.7600	5776.5900	5.5558	5.7766	0
22/08/2023	2046 On 02-November-23			Bond Future	111.4017	111.9309	111.4017	111.9309	16,148
22/08/2023	2046 On 01-February-24			Bond Future	113.9346	114.4761	113.9346	114.4761	0
22/08/2023	2046 On 02-May-24			Bond Future	114.3932	114.9469	114.3932	114.9469	0
22/08/2023	2046 On 01-August-24			Bond Future	116.9990	117.5651	116.9990	117.5651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	2046 On 07-November-24			Bond Future	117.5361	118.1150	117.5361	118.1150	0
22/08/2023	2050 On 02-November-23			Bond Future	113.1904	113.1955	113.1904	113.1955	14,087
22/08/2023	2050 On 01-February-24			Bond Future	113.5250	113.5303	113.5250	113.5303	0
22/08/2023	2050 On 02-May-24			Bond Future	116.1137	116.1190	116.1137	116.1190	0
22/08/2023	2050 On 01-August-24			Bond Future	116.4622	116.4677	116.4622	116.4677	0
22/08/2023	2050 On 07-November-24			Bond Future	119.1809	119.1858	119.1809	119.1858	0
22/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	AL37 On 02-November-23			Index Future	903.3190	901.7920	903.3190	901.7920	0
22/08/2023	AL37 On 01-February-24			Index Future	923.6380	922.0780	923.6380	922.0780	0
22/08/2023	AL37 On 02-May-24			Index Future	944.4940	942.8970	944.4940	942.8970	0
22/08/2023	AL37 On 01-August-24			Index Future	965.8160	964.1810	965.8160	964.1810	0
22/08/2023	AL37 On 07-November-24			Index Future	988.1950	986.5180	988.1950	986.5180	0
22/08/2023	AL7T On 02-November-23			Index Future	1025.2390	1021.7210	1025.2390	1,021.7210	0
22/08/2023	AL7T On 01-February-24			Index Future	1048.3010	1044.7050	1048.3010	1,044.7050	0
22/08/2023	AL7T On 02-May-24			Index Future	1071.9710	1068.2930	1071.9710	1,068.2930	0
22/08/2023	AL7T On 01-August-24			Index Future	1096.1710	1092.4070	1096.1710	1,092.4070	0
22/08/2023	AL7T On 07-November-24			Index Future	1121.5710	1117.7150	1121.5710	1,117.7150	0
22/08/2023	ALBI On 02-November-23			Index Future	894.3810	891.4270	894.3810	891.4270	107
22/08/2023	ALBI On 01-February-24			Index Future	914.4990	911.4800	914.4990	911.4800	0
22/08/2023	ALBI On 02-May-24			Index Future	935.1480	932.0600	935.1480	932.0600	0
22/08/2023	ALBI On 01-August-24			Index Future	956.2590	953.0990	956.2590	953.0990	0
22/08/2023	ALBI On 07-November-24			Index Future	978.4180	975.1800	978.4180	975.1800	0
22/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	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
22/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/08/2023	C210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2023	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
22/08/2023	ES33 On 02-November-23			Bond Future	12.8711	12.9452	71.5450	71.2245	0
22/08/2023	ES33 On 01-February-24			Bond Future	13.0208	13.0982	73.1717	72.8440	0
22/08/2023	ES33 On 02-May-24			Bond Future	13.1742	13.2551	71.0401	70.7048	0
22/08/2023	ES33 On 01-August-24			Bond Future	13.3353	13.4199	72.6572	72.3140	0
22/08/2023	ES33 On 07-November-24			Bond Future	13.5478	13.6367	70.5460	70.1945	0
22/08/2023	ES42 On 02-November-23			Bond Future	13.3618	13.4203	67.2467	66.9609	0
22/08/2023	ES42 On 01-February-24			Bond Future	13.4994	13.5603	68.7759	68.4837	0
22/08/2023	ES42 On 02-May-24			Bond Future	13.6454	13.7089	66.0812	65.7822	0
22/08/2023	ES42 On 01-August-24			Bond Future	13.7951	13.8612	67.5842	67.2782	0
22/08/2023	ES42 On 07-November-24			Bond Future	13.9863	14.0557	64.8883	64.5748	0
22/08/2023	GOVI On 02-November-23			GOVI	881.6010	878.6730	881.6010	878.6730	823
22/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	41990.0000	71270.0000	4.1990	7.1270	0
22/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	42090.0000	71370.0000	4.2090	7.1370	0
22/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	42190.0000	71470.0000	4.2190	7.1470	0
22/08/2023	GOVI On 01-February-24			GOVI	901.4320	898.4390	901.4320	898.4390	0
22/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	214520.0000	184590.0000	21.4520	18.4590	0
22/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	214420.0000	184490.0000	21.4420	18.4490	0
22/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	214320.0000	184390.0000	21.4320	18.4390	0
22/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-May-24			GOVI	921.7860	918.7240	921.7860	918.7240	0
22/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	291840.0000	322460.0000	29.1840	32.2460	0
22/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	291940.0000	322560.0000	29.1940	32.2560	0
22/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	292040.0000	322660.0000	29.2040	32.2660	0
22/08/2023	GOVI On 01-August-24			GOVI	942.5950	939.4620	942.5950	939.4620	0
22/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	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
22/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	7750.0000	39080.0000	0.7750	3.9080	0
22/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	7850.0000	39180.0000	0.7850	3.9180	0
22/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	7950.0000	39280.0000	0.7950	3.9280	0
22/08/2023	GOVI On 07-November-24			GOVI	964.4370	961.2270	964.4370	961.2270	0
22/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	156570.0000	124470.0000	15.6570	12.4470	0
22/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	156470.0000	124370.0000	15.6470	12.4370	0
22/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	156370.0000	124270.0000	15.6370	12.4270	0
22/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/08/2023	IGOV On 02-November-23			Index Future	333.9570	334.5140	333.9570	334.5140	515
22/08/2023	IGOV On 01-February-24			Index Future	341.5490	342.1200	341.5490	342.1200	0
22/08/2023	IGOV On 02-May-24			Index Future	349.3400	349.9230	349.3400	349.9230	0
22/08/2023	IGOV On 01-August-24			Index Future	357.3030	357.8980	357.3030	357.8980	0
22/08/2023	IGOV On 07-November-24			Index Future	365.6630	366.2710	365.6630	366.2710	0
22/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
22/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/08/2023	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
22/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
22/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.4050	8.4050	91.5950	91.5950	0
22/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.4650	8.4850	91.5350	91.5150	0
22/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.4500	8.4900	91.5500	91.5100	0
22/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4650	8.5150	91.5350	91.4850	0
22/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4600	8.5150	91.5400	91.4850	0
22/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4500	8.5250	91.5500	91.4750	0
22/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4400	8.5150	91.5600	91.4850	0
22/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4300	8.5050	91.5700	91.4950	0
22/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3000	8.3750	91.7000	91.6250	0
22/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.1200	8.2200	91.8800	91.7800	0
22/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.0900	8.1800	91.9100	91.8200	0
22/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.0500	8.1450	91.9500	91.8550	0
22/08/2023	R035 On 02-November-23			Bond Future	12.0196	12.0932	82.4605	82.0755	173,561
22/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	79.1100	65.7700	0.0791	0.0658	400
22/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	7924.5500	8296.2500	7.9246	8.2963	0
22/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	319.9400	274.2200	0.3199	0.2742	400
22/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	5245.0600	5584.3800	5.2451	5.5844	0
22/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	642.8300	562.3800	0.6428	0.5624	0
22/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3935.3700	4239.9600	3.9354	4.2400	0
22/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	656.9300	575.1000	0.6569	0.5751	0
22/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3893.9600	4197.1700	3.8940	4.1972	0
22/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	671.2500	588.0200	0.6713	0.5880	0
22/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3852.8100	4154.6200	3.8528	4.1546	0
22/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1232.1300	1101.0900	1.2321	1.1011	731
22/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2719.4500	2973.4500	2.7195	2.9735	0
22/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	2589.1500	2375.9300	2.5892	2.3759	731
22/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1443.7400	1615.5600	1.4437	1.6156	0
22/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	4807.9800	4514.6000	4.8080	4.5146	0
22/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	609.6000	701.2600	0.6096	0.7013	400
22/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	7878.1700	7529.8300	7.8782	7.5298	0
22/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	196.0500	232.7500	0.1961	0.2328	731
22/08/2023	R035 On 01-February-24			Bond Future	12.1356	12.2123	84.3156	83.9220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	379.7100	338.2400	0.3797	0.3382	400
22/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	8749.9400	9102.1200	8.7499	9.1021	0
22/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	827.8900	748.9200	0.8279	0.7489	400
22/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	6307.8200	6622.5000	6.3078	6.6225	0
22/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3032.5100	2837.0900	3.0325	2.8371	0
22/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2804.0900	3002.3200	2.8041	3.0023	0
22/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3060.8900	2864.3800	3.0609	2.8644	0
22/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2781.1800	2978.3200	2.7812	2.9783	0
22/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3089.3700	2891.7700	3.0894	2.8918	0
22/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2758.4300	2954.4800	2.7584	2.9545	0
22/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	7384.5900	7078.2300	7.3846	7.0782	0
22/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	951.7300	1039.0200	0.9517	1.0390	400
22/08/2023	R035 On 02-May-24			Bond Future	12.2471	12.3269	81.7049	81.3024	0
22/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1305.7000	1204.7100	1.3057	1.2047	0
22/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6913.1400	7214.7400	6.9131	7.2147	0
22/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1318.8300	1217.0400	1.3188	1.2170	0
22/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6870.7000	7171.5000	6.8707	7.1715	0
22/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1332.0500	1229.4500	1.3321	1.2295	0
22/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6828.4100	7128.4000	6.8284	7.1284	0
22/08/2023	R035 On 01-August-24			Bond Future	12.3637	12.4469	83.5473	83.1354	0
22/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	2614.5700	2456.5500	2.6146	2.4566	0
22/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5534.3000	5788.1400	5.5343	5.7881	0
22/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	2635.9700	2477.0900	2.6360	2.4771	0
22/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5503.5400	5756.5200	5.5035	5.7565	0
22/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	2657.4700	2497.7200	2.6575	2.4977	0
22/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5472.9200	5725.0300	5.4729	5.7250	0
22/08/2023	R035 On 07-November-24			Bond Future	12.5245	12.6118	80.9581	80.5362	0
22/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3382.2300	3196.3500	3.3822	3.1964	0
22/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5127.6400	5363.6300	5.1276	5.3636	0
22/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3405.5500	3218.8600	3.4056	3.2189	0
22/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	5101.0000	5336.1800	5.1010	5.3362	0
22/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3428.5800	3241.0900	3.4286	3.2411	0
22/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	5074.1100	5308.4900	5.0741	5.3085	0
22/08/2023	R053 On 02-November-23			Bond Future	12.5770	12.6454	93.8187	93.3281	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
22/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	3765.7100	3494.3800	3.7657	3.4944	0
22/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2114.3000	2333.6300	2.1143	2.3336	0
22/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	3809.1300	3535.9700	3.8091	3.5360	0
22/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2088.0900	2305.5900	2.0881	2.3056	0
22/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	3852.7600	3577.7600	3.8528	3.5778	0
22/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2062.1800	2277.8400	2.0622	2.2778	0
22/08/2023	R053 On 01-February-24			Bond Future	12.6858	12.7570	95.9295	95.4279	0
22/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	5183.5200	4909.0400	5.1835	4.9090	0
22/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3550.8100	3778.0000	3.5508	3.7780	0
22/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	5224.9300	4949.2100	5.2249	4.9492	0
22/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3523.7000	3749.6500	3.5237	3.7497	0
22/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	5266.2000	4989.2400	5.2662	4.9892	0
22/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3496.5400	3721.2500	3.4965	3.7213	0
22/08/2023	R053 On 02-May-24			Bond Future	12.7989	12.8729	92.2286	91.7155	0
22/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	6022.1500	5741.6100	6.0222	5.7416	0
22/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4504.8700	4737.4100	4.5049	4.7374	0
22/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	6061.9800	5780.4000	6.0620	5.7804	0
22/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4477.1800	4708.6800	4.4772	4.7087	0
22/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	6101.8900	5819.2700	6.1019	5.8193	0
22/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4449.6700	4680.1300	4.4497	4.6801	0
22/08/2023	R053 On 01-August-24			Bond Future	12.9163	12.9933	94.3071	93.7822	0
22/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	6682.0900	6395.0600	6.6821	6.3951	0
22/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5239.1200	5476.9600	5.2391	5.4770	0
22/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	6720.5200	6432.5600	6.7205	6.4326	0
22/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5211.0900	5448.0000	5.2111	5.4480	0
22/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	6759.0000	6470.1200	6.7590	6.4701	0
22/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5183.2100	5419.2000	5.1832	5.4192	0
22/08/2023	R053 On 07-November-24			Bond Future	13.0672	13.1478	90.6076	90.0700	0
22/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	5329.3000	5078.8300	5.3293	5.0788	0
22/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7223.9800	7511.0400	7.2240	7.5110	0
22/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	5363.2600	5111.8200	5.3633	5.1118	0
22/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7188.2900	7474.3800	7.1883	7.4744	0
22/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	5396.9100	5144.5000	5.3969	5.1445	0
22/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	7152.3800	7437.5000	7.1524	7.4375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R186 On 02-November-23			Bond Future	9.2011	9.2446	107.4209	107.3028	116,130
22/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	731.1400	681.7700	0.7311	0.6818	1,715
22/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	870.2600	939.0200	0.8703	0.9390	0
22/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1088.0300	1024.4600	1.0880	1.0245	0
22/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	602.9600	657.5200	0.6030	0.6575	0
22/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1105.1300	1040.9600	1.1051	1.0410	0
22/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	593.0300	646.9900	0.5930	0.6470	0
22/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1122.5400	1057.7800	1.1225	1.0578	0
22/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	583.4200	636.7900	0.5834	0.6368	0
22/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3338.7300	3233.3900	3.3387	3.2334	0
22/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	89.6200	102.4100	0.0896	0.1024	1,715
22/08/2023	R186 On 01-February-24			Bond Future	9.2062	9.2541	104.5266	104.4059	0
22/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1613.0000	1544.8800	1.6130	1.5449	0
22/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	874.2900	926.8800	0.8743	0.9269	0
22/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1629.1700	1560.6700	1.6292	1.5607	0
22/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	865.4300	917.6400	0.8654	0.9176	0
22/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1645.6700	1576.8000	1.6457	1.5768	0
22/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	856.9100	908.7500	0.8569	0.9088	0
22/08/2023	R186 On 02-May-24			Bond Future	9.2090	9.2621	106.8857	106.7621	0
22/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	254.6900	236.1000	0.2547	0.2361	0
22/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3144.2900	3249.2700	3.1443	3.2493	0
22/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	258.3500	239.5400	0.2584	0.2395	0
22/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	3123.8300	3228.5900	3.1238	3.2286	0
22/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	263.1900	244.1000	0.2632	0.2441	0
22/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	3104.5500	3209.0300	3.1046	3.2090	0
22/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2127.4800	2052.3300	2.1275	2.0523	2,030
22/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	923.1500	971.5700	0.9232	0.9716	0
22/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3288.4900	3197.2700	3.2885	3.1973	0
22/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	561.5600	593.9100	0.5616	0.5939	2,030
22/08/2023	R186 On 01-August-24			Bond Future	9.2138	9.2733	103.9855	103.8589	0
22/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	845.9600	801.4700	0.8460	0.8015	0
22/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1989.9500	2072.0400	1.9900	2.0720	0
22/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	855.3000	810.5000	0.8553	0.8105	0
22/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1977.7100	2059.4900	1.9777	2.0595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	865.0900	819.9600	0.8651	0.8200	0
22/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1965.9200	2047.3700	1.9659	2.0474	0
22/08/2023	R186 On 07-November-24			Bond Future	9.2880	9.3564	106.3826	106.2525	0
22/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1241.3100	1182.4500	1.2413	1.1825	0
22/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1542.7200	1613.9200	1.5427	1.6139	0
22/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1251.9700	1192.8200	1.2520	1.1928	0
22/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1534.2700	1605.1800	1.5343	1.6052	0
22/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1262.6700	1203.2300	1.2627	1.2032	0
22/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1525.8700	1596.4900	1.5259	1.5965	0
22/08/2023	R197 On 02-November-23			Bond Future	341.9689	341.9951	341.9689	341.9951	0
22/08/2023	R202 On 02-November-23			Bond Future	256.6894	257.9953	256.6894	257.9953	4,618
22/08/2023	R202 On 01-February-24			Bond Future	257.5741	258.9099	257.5741	258.9099	460
22/08/2023	R202 On 02-May-24			Bond Future	263.4477	264.8136	263.4477	264.8136	0
22/08/2023	R202 On 01-August-24			Bond Future	264.3717	265.7685	264.3717	265.7685	0
22/08/2023	R202 On 07-November-24			Bond Future	270.5447	271.9727	270.5447	271.9727	0
22/08/2023	R209 On 02-November-23			Bond Future	12.0842	12.1575	63.6288	63.2929	26,967
22/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	408.1900	353.8400	0.4082	0.3538	0
22/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	4014.8000	4296.3900	4.0148	4.2964	0
22/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	418.0900	362.6900	0.4181	0.3627	0
22/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3975.0300	4255.5700	3.9750	4.2556	0
22/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	428.0800	371.6100	0.4281	0.3716	0
22/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3935.4000	4214.8700	3.9354	4.2149	0
22/08/2023	R209 On 01-February-24			Bond Future	12.1834	12.2593	65.0603	64.7169	1,690
22/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2408.0800	2247.2500	2.4081	2.2473	0
22/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2696.4000	2879.0100	2.6964	2.8790	0
22/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2431.8600	2270.0500	2.4319	2.2701	0
22/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2674.5400	2856.1700	2.6745	2.8562	0
22/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2455.7300	2292.9400	2.4557	2.2929	0
22/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2652.8300	2833.4800	2.6528	2.8335	0
22/08/2023	R209 On 02-May-24			Bond Future	12.2866	12.3655	63.3751	63.0238	0
22/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1074.6000	990.4700	1.0746	0.9905	0
22/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6355.7600	6622.9000	6.3558	6.6229	0
22/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1085.6800	1000.8600	1.0857	1.0009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6316.8800	6583.3300	6.3169	6.5833	0
22/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1097.0100	1011.5000	1.0970	1.0115	0
22/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6278.3100	6544.0700	6.2783	6.5441	0
22/08/2023	R209 On 01-August-24			Bond Future	12.3946	12.4764	64.8037	64.4444	0
22/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2302.7800	2166.1000	2.3028	2.1661	0
22/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	5094.1700	5316.8100	5.0942	5.3168	0
22/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2321.6800	2184.2500	2.3217	2.1843	0
22/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	5066.3000	5288.1900	5.0663	5.2882	0
22/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2340.4200	2202.2500	2.3404	2.2023	0
22/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	5038.3100	5259.4600	5.0383	5.2595	0
22/08/2023	R209 On 07-November-24			Bond Future	12.5365	12.6219	63.1414	62.7733	0
22/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3109.5200	2943.8300	3.1095	2.9438	0
22/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4544.7900	4747.1200	4.5448	4.7471	0
22/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3130.3900	2963.9900	3.1304	2.9640	0
22/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4521.0300	4722.6500	4.5210	4.7227	0
22/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3151.0400	2983.9500	3.1510	2.9840	0
22/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4497.1000	4698.0300	4.4971	4.6980	0
22/08/2023	R210 On 02-November-23			Bond Future	227.5442	227.5589	227.5442	227.5589	206
22/08/2023	R210 On 01-February-24			Bond Future	232.7178	232.7331	232.7178	232.7331	300
22/08/2023	R210 On 02-May-24			Bond Future	234.7815	234.7970	234.7815	234.7970	0
22/08/2023	R210 On 01-August-24			Bond Future	240.1303	240.1456	240.1303	240.1456	0
22/08/2023	R210 On 07-November-24			Bond Future	242.4127	242.4274	242.4127	242.4274	0
22/08/2023	R213 On 02-November-23			Bond Future	11.0340	11.0870	81.4029	81.1764	33,629
22/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1259.6400	1167.0800	1.2596	1.1671	731
22/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1663.7200	1797.6500	1.6637	1.7977	0
22/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	1649.0200	1538.8000	1.6490	1.5388	0
22/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1324.1900	1440.4600	1.3242	1.4405	0
22/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	1673.5300	1562.2900	1.6735	1.5623	0
22/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1306.0800	1421.3300	1.3061	1.4213	0
22/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	1698.2100	1585.9500	1.6982	1.5860	0
22/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1288.1700	1402.4000	1.2882	1.4024	0
22/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2545.9700	2404.0900	2.5460	2.4041	731
22/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	829.8200	914.4300	0.8298	0.9144	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	6870.3000	6661.6400	6.8703	6.6616	0
22/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	116.4200	134.2500	0.1164	0.1343	731
22/08/2023	R213 On 01-February-24			Bond Future	11.1286	11.1842	83.2342	83.0027	0
22/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	3728.4900	3582.7000	3.7285	3.5827	0
22/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1385.8700	1471.5700	1.3859	1.4716	0
22/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	3756.2800	3609.9300	3.7563	3.6099	0
22/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1373.4300	1458.5700	1.3734	1.4586	0
22/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	3784.3500	3637.4400	3.7844	3.6374	0
22/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1361.3000	1445.8800	1.3613	1.4459	0
22/08/2023	R213 On 02-May-24			Bond Future	11.2189	11.2772	81.5529	81.3160	0
22/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1154.3700	1090.9800	1.1544	1.0910	0
22/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	5095.5000	5268.9300	5.0955	5.2689	0
22/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1166.5800	1102.6900	1.1666	1.1027	0
22/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	5064.4800	5237.4100	5.0645	5.2374	0
22/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1179.1200	1114.7100	1.1791	1.1147	0
22/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	5033.8100	5206.2200	5.0338	5.2062	0
22/08/2023	R213 On 01-August-24			Bond Future	11.3144	11.3757	83.3922	83.1498	0
22/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2111.6400	2015.7500	2.1116	2.0158	0
22/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3939.1100	4085.6100	3.9391	4.0856	0
22/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2129.6000	2033.1800	2.1296	2.0332	0
22/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3916.3000	4062.2700	3.9163	4.0623	0
22/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2147.3300	2050.3800	2.1473	2.0504	0
22/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3893.2900	4038.7300	3.8933	4.0387	0
22/08/2023	R213 On 07-November-24			Bond Future	11.4613	11.5261	81.7552	81.5068	0
22/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	2850.1200	2737.6700	2.8501	2.7377	0
22/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3822.1300	3958.0800	3.8221	3.9581	0
22/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	2869.5500	2756.6400	2.8696	2.7566	0
22/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3802.6000	3938.0900	3.8026	3.9381	0
22/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	2889.4000	2776.0200	2.8894	2.7760	0
22/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3783.5200	3918.5400	3.7835	3.9185	0
22/08/2023	R214 On 02-November-23			Bond Future	12.4837	12.5414	59.1567	58.8907	22,221
22/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	215.4700	191.5300	0.2155	0.1915	0
22/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	5317.4000	5559.3900	5.3174	5.5594	0
22/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	221.5900	197.0700	0.2216	0.1971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	5270.8700	5512.2800	5.2709	5.5123	0
22/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	227.8900	202.7800	0.2279	0.2028	0
22/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	5224.5800	5465.4000	5.2246	5.4654	0
22/08/2023	R214 On 01-February-24			Bond Future	12.5922	12.6520	60.4874	60.2156	0
22/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1605.5800	1509.4100	1.6056	1.5094	0
22/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3725.0000	3900.7100	3.7250	3.9007	0
22/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1624.8200	1527.8600	1.6248	1.5279	0
22/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3696.0600	3870.9800	3.6961	3.8710	0
22/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1644.1900	1546.4400	1.6442	1.5464	0
22/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3667.3000	3841.4300	3.6673	3.8414	0
22/08/2023	R214 On 02-May-24			Bond Future	12.6959	12.7580	58.5469	58.2688	0
22/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	985.7400	925.0600	0.9857	0.9251	0
22/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6995.2500	7212.6900	6.9953	7.2127	0
22/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	996.3900	935.1800	0.9964	0.9352	0
22/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6953.4600	7170.3700	6.9535	7.1704	0
22/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1006.9700	945.2400	1.0070	0.9452	0
22/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6911.6600	7128.0500	6.9117	7.1281	0
22/08/2023	R214 On 01-August-24			Bond Future	12.8032	12.8675	59.8670	59.5825	0
22/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2245.0400	2138.8500	2.2450	2.1389	0
22/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5215.8200	5394.1300	5.2158	5.3941	0
22/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2263.0700	2156.2900	2.2631	2.1563	0
22/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	5185.8500	5363.5700	5.1859	5.3636	0
22/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2281.1800	2173.8100	2.2812	2.1738	0
22/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	5156.0200	5333.1500	5.1560	5.3332	0
22/08/2023	R214 On 07-November-24			Bond Future	12.9460	13.0130	57.9401	57.6487	0
22/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3169.6800	3038.7000	3.1697	3.0387	0
22/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4711.7300	4872.1400	4.7117	4.8721	0
22/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3190.9200	3059.3900	3.1909	3.0594	0
22/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4687.5000	4847.3600	4.6875	4.8474	0
22/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3212.2200	3080.1500	3.2122	3.0802	0
22/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4663.3700	4822.6900	4.6634	4.8227	0
22/08/2023	R248 On 02-November-23			Bond Future	12.6131	12.6762	72.5503	72.1998	232,215
22/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	196.4500	171.7500	0.1965	0.1718	0
22/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	7122.5700	7448.4300	7.1226	7.4484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	201.7700	176.4600	0.2018	0.1765	0
22/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	7062.2000	7387.4500	7.0622	7.3875	0
22/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	207.2500	181.3300	0.2073	0.1813	0
22/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	7002.0800	7326.7200	7.0021	7.3267	0
22/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	476.6600	424.3900	0.4767	0.4244	207
22/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	5284.9100	5583.2000	5.2849	5.5832	0
22/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	1833.4100	1688.6500	1.8334	1.6887	207
22/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2469.3100	2675.1100	2.4693	2.6751	0
22/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	5748.3100	5474.0200	5.7483	5.4740	0
22/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	601.4800	677.7500	0.6015	0.6778	207
22/08/2023	R248 On 01-February-24			Bond Future	12.7275	12.7931	74.1824	73.8241	0
22/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	691.7800	634.5700	0.6918	0.6346	1,000
22/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	8049.0600	8350.1900	8.0491	8.3502	0
22/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	1741.8500	1626.7000	1.7419	1.6267	0
22/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	5103.0100	5346.2000	5.1030	5.3462	0
22/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	1763.5300	1647.3800	1.7635	1.6474	0
22/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	5065.1200	5307.3100	5.0651	5.3073	0
22/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	1785.3600	1668.2000	1.7854	1.6682	0
22/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	5027.4600	5268.6400	5.0275	5.2686	0
22/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2106.5400	1975.2100	2.1065	1.9752	1,000
22/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4524.6300	4751.6400	4.5246	4.7516	0
22/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5353.0300	5123.5100	5.3530	5.1235	0
22/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1978.7300	2107.5500	1.9787	2.1076	1,000
22/08/2023	R248 On 02-May-24			Bond Future	12.8372	12.9053	71.4066	71.0400	0
22/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1074.7900	1002.3700	1.0748	1.0024	0
22/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	9288.5700	9582.7300	9.2886	9.5827	0
22/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1086.5800	1013.5100	1.0866	1.0135	0
22/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	9234.7000	9528.2100	9.2347	9.5282	0
22/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1098.6400	1024.9100	1.0986	1.0249	0
22/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	9181.2000	9474.0500	9.1812	9.4741	0
22/08/2023	R248 On 01-August-24			Bond Future	12.9507	13.0216	73.0165	72.6415	13,000
22/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	2824.8000	2683.3900	2.8248	2.6834	0
22/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6447.0300	6680.6200	6.4470	6.6806	0
22/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	2847.6000	2705.4300	2.8476	2.7054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6411.6500	6644.4800	6.4117	6.6445	0
22/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	2870.5000	2727.5600	2.8705	2.7276	0
22/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6376.4500	6608.5100	6.3765	6.6085	0
22/08/2023	R248 On 07-November-24			Bond Future	13.1010	13.1750	70.2471	69.8631	0
22/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	3963.6200	3788.3500	3.9636	3.7884	0
22/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5673.9100	5882.6800	5.6739	5.8827	0
22/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	3989.3900	3813.4000	3.9894	3.8134	0
22/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5645.2500	5853.3000	5.6453	5.8533	0
22/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4015.5300	3838.8300	4.0155	3.8388	0
22/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5617.0400	5824.3800	5.6170	5.8244	0