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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
25/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	2025 On 02-November-23			Bond Future	173.1348	173.1224	173.1348	173.1224	5,228
25/08/2023	2025 On 01-February-24			Bond Future	175.2636	175.2510	175.2636	175.2510	214
25/08/2023	2025 On 02-May-24			Bond Future	179.2459	179.2328	179.2459	179.2328	0
25/08/2023	2025 On 01-August-24			Bond Future	181.4256	181.4118	181.4256	181.4118	0
25/08/2023	2025 On 07-November-24			Bond Future	185.6385	185.6234	185.6385	185.6234	0
25/08/2023	2029 On 02-November-23			Bond Future	125.7368	125.5552	125.7368	125.5552	1,287
25/08/2023	2029 On 01-February-24			Bond Future	128.5867	128.4011	128.5867	128.4011	728
25/08/2023	2029 On 02-May-24			Bond Future	130.1404	129.9504	130.1404	129.9504	0
25/08/2023	2029 On 01-August-24			Bond Future	133.0595	132.8649	133.0595	132.8649	0
25/08/2023	2029 On 07-November-24			Bond Future	134.7460	134.5464	134.7460	134.5464	0
25/08/2023	2030 On 02-November-23			Bond Future	10.2230	10.2238	92.0653	92.0621	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
25/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	338.9600	344.6900	0.3390	0.3447	800
25/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3159.8300	3168.6900	3.1598	3.1687	0
25/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	728.5100	736.1400	0.7285	0.7361	500
25/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2153.4700	2164.2300	2.1535	2.1642	0
25/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1046.5400	1054.7300	1.0465	1.0547	800
25/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1697.8200	1709.1400	1.6978	1.7091	0
25/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1781.3200	1789.4000	1.7813	1.7894	500
25/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1077.3000	1088.5100	1.0773	1.0885	0
25/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2423.1500	2430.3800	2.4232	2.4304	500
25/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	760.6500	771.0100	0.7607	0.7710	0
25/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2977.7400	2984.0300	2.9777	2.9840	0
25/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	574.1200	583.5400	0.5741	0.5835	0
25/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3009.5700	3015.8100	3.0096	3.0158	0
25/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	565.0100	574.3800	0.5650	0.5744	0
25/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3041.6500	3047.8200	3.0417	3.0478	0
25/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	556.1700	565.4700	0.5562	0.5655	0
25/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4044.5300	4048.8900	4.0445	4.0489	500
25/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	342.5300	350.0200	0.3425	0.3500	0
25/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5140.9100	5143.4200	5.1409	5.1434	0
25/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	204.1000	209.7400	0.2041	0.2097	500
25/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5648.0200	5649.7800	5.6480	5.6498	0
25/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	160.8500	165.7400	0.1609	0.1657	800
25/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8220.3000	8219.3300	8.2203	8.2193	0
25/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	47.7000	49.8600	0.0477	0.0499	500
25/08/2023	2030 On 01-February-24			Bond Future	10.2800	10.2808	90.1239	90.1208	0
25/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	944.0400	948.7200	0.9440	0.9487	400
25/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3920.7200	3928.5200	3.9207	3.9285	0
25/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1385.4800	1390.5000	1.3855	1.3905	500
25/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3005.6500	3013.7900	3.0057	3.0138	0
25/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1448.9400	1453.9800	1.4489	1.4540	1,360
25/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2901.2900	2909.4500	2.9013	2.9095	0
25/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1564.7100	1569.7600	1.5647	1.5698	500
25/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2724.2900	2732.4600	2.7243	2.7325	0
25/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1692.1800	1697.2400	1.6922	1.6972	400

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25/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2560.1600	2568.3400	2.5602	2.5683	0
25/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1864.5200	1869.5700	1.8645	1.8696	200
25/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2359.2900	2367.4600	2.3593	2.3675	0
25/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2352.4400	2357.3300	2.3524	2.3573	500
25/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1902.1000	1910.1100	1.9021	1.9101	0
25/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3942.7600	3946.5100	3.9428	3.9465	0
25/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1044.9300	1051.8000	1.0449	1.0518	700
25/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4873.9800	4876.9300	4.8740	4.8769	0
25/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	764.4400	770.5100	0.7644	0.7705	1,360
25/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4998.1900	5001.0300	4.9982	5.0010	0
25/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	733.8400	739.8000	0.7338	0.7398	0
25/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5029.3600	5032.1700	5.0294	5.0322	0
25/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	726.3700	732.3000	0.7264	0.7323	0
25/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5060.5900	5063.3800	5.0606	5.0634	0
25/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	718.9700	724.8800	0.7190	0.7249	0
25/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6280.3200	6282.0900	6.2803	6.2821	0
25/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	487.0100	491.9000	0.4870	0.4919	200
25/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6609.5600	6611.0600	6.6096	6.6111	0
25/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	439.3800	444.0000	0.4394	0.4440	500
25/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6642.5600	6644.0300	6.6426	6.6440	0
25/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	434.8100	439.4000	0.4348	0.4394	500
25/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7442.4900	7443.3600	7.4425	7.4434	0
25/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	339.3600	343.3500	0.3394	0.3434	400
25/08/2023	2030 On 02-May-24			Bond Future	10.3455	10.3463	92.1503	92.1469	0
25/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1362.8000	1366.2000	1.3628	1.3662	1,000
25/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4141.7800	4148.5200	4.1418	4.1485	0
25/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1579.9300	1583.3800	1.5799	1.5834	0
25/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3741.7900	3748.5800	3.7418	3.7486	0
25/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1595.3200	1598.7700	1.5953	1.5988	0
25/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3716.2200	3723.0100	3.7162	3.7230	0
25/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1610.5100	1613.9700	1.6105	1.6140	0
25/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3690.4700	3697.2700	3.6905	3.6973	0
25/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2179.4000	2182.8500	2.1794	2.1829	1,000
25/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2921.0000	2927.7900	2.9210	2.9278	0

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25/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3169.1900	3172.3300	3.1692	3.1723	500
25/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2085.2700	2091.7500	2.0853	2.0918	0
25/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3659.8700	3662.8000	3.6599	3.6628	1,080
25/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1796.5100	1802.7800	1.7965	1.8028	0
25/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4453.7600	4456.2900	4.4538	4.4563	500
25/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1437.1400	1443.0100	1.4371	1.4430	0
25/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6850.0800	6851.2900	6.8501	6.8513	0
25/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	775.9200	780.4700	0.7759	0.7805	1,000
25/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8217.8700	8218.3600	8.2179	8.2184	0
25/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	558.4700	562.3000	0.5585	0.5623	1,080
25/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10599.3400	10598.3500	10.5993	10.5984	0
25/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	255.0800	257.4300	0.2551	0.2574	500
25/08/2023	2030 On 01-August-24			Bond Future	10.4249	10.4258	90.1898	90.1861	0
25/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2732.3400	2734.6400	2.7323	2.7346	0
25/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2943.3200	2949.2700	2.9433	2.9493	0
25/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2752.6500	2754.9500	2.7527	2.7550	0
25/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2925.1400	2931.0900	2.9251	2.9311	0
25/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2773.4000	2775.6900	2.7734	2.7757	0
25/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2907.4100	2913.3500	2.9074	2.9134	0
25/08/2023	2030 On 07-November-24			Bond Future	10.5352	10.5363	92.2558	92.2515	0
25/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3485.9600	3487.1000	3.4860	3.4871	0
25/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2734.0800	2739.4600	2.7341	2.7395	0
25/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3507.4400	3508.5800	3.5074	3.5086	0
25/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2719.0500	2724.4300	2.7191	2.7244	0
25/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3529.3700	3530.5000	3.5294	3.5305	0
25/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2704.5000	2709.8700	2.7045	2.7099	0
25/08/2023	2032 On 02-November-23			Bond Future	11.0170	11.0077	85.9297	85.9749	198,547
25/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	368.9500	384.7500	0.3690	0.3848	7,750
25/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3684.8600	3655.5000	3.6849	3.6555	0
25/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	670.9700	693.6000	0.6710	0.6936	500
25/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2824.7200	2802.1900	2.8247	2.8022	0
25/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	687.1700	710.1000	0.6872	0.7101	500
25/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2790.8400	2768.6100	2.7908	2.7686	0
25/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	900.0000	926.5200	0.9000	0.9265	500

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25/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2405.6700	2387.0300	2.4057	2.3870	0
25/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1560.5500	1594.8400	1.5606	1.5948	0
25/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1642.9800	1632.1100	1.6430	1.6321	500
25/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1804.0800	1840.4000	1.8041	1.8404	500
25/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1451.0400	1442.2000	1.4510	1.4422	0
25/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2184.4700	2223.3500	2.1845	2.2234	0
25/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1207.5500	1201.2700	1.2076	1.2013	0
25/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2215.0400	2254.0900	2.2150	2.2541	0
25/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1190.3800	1184.2700	1.1904	1.1843	0
25/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2245.9400	2285.1700	2.2459	2.2852	0
25/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1173.5700	1167.6400	1.1736	1.1676	0
25/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2370.8200	2410.7300	2.3708	2.4107	0
25/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1107.9800	1102.7300	1.1080	1.1027	500
25/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3103.0800	3146.0000	3.1031	3.1460	0
25/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	802.7200	800.4800	0.8027	0.8005	500
25/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3457.0900	3501.0300	3.4571	3.5010	0
25/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	690.7000	689.4800	0.6907	0.6895	15,500
25/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4121.6400	4166.9300	4.1216	4.1669	0
25/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	525.0400	525.1700	0.5250	0.5252	500
25/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4580.3600	4626.2700	4.5804	4.6263	0
25/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	436.4100	437.1600	0.4364	0.4372	0
25/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6003.9000	6050.6800	6.0039	6.0507	0
25/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	246.6900	248.3100	0.2467	0.2483	500
25/08/2023	2032 On 01-February-24			Bond Future	11.1000	11.0903	87.8568	87.9030	0
25/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	691.0200	706.1300	0.6910	0.7061	1,200
25/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6072.0300	6040.9200	6.0720	6.0409	0
25/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1451.8900	1475.8000	1.4519	1.4758	500
25/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3916.3900	3894.0800	3.9164	3.8941	0
25/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1768.3200	1794.9400	1.7683	1.7949	1,200
25/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3401.1500	3381.5500	3.4012	3.3816	0
25/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1809.5200	1836.4500	1.8095	1.8365	200
25/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3345.1900	3325.9000	3.3452	3.3259	0
25/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2518.1800	2549.8200	2.5182	2.5498	500
25/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2565.7300	2551.1500	2.5657	2.5512	0

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25/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4427.1500	4466.4700	4.4272	4.4665	0
25/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1415.8600	1408.9600	1.4159	1.4090	200
25/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4687.6000	4727.6100	4.6876	4.7276	0
25/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1315.3800	1309.1700	1.3154	1.3092	0
25/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4720.5800	4760.6800	4.7206	4.7607	0
25/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1303.3900	1297.2700	1.3034	1.2973	0
25/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4753.4400	4793.6200	4.7534	4.7936	0
25/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1291.3100	1285.2700	1.2913	1.2853	0
25/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7017.7000	7061.7500	7.0177	7.0618	0
25/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	703.0000	700.8300	0.7030	0.7008	200
25/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7454.5300	7499.0200	7.4545	7.4990	0
25/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	627.6200	625.8900	0.6276	0.6259	1,200
25/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7858.2300	7903.0800	7.8582	7.9031	0
25/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	565.6600	564.2900	0.5657	0.5643	500
25/08/2023	2032 On 02-May-24			Bond Future	11.1879	11.1777	85.6697	85.7168	0
25/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1464.3000	1484.6300	1.4643	1.4846	1,000
25/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5416.3200	5389.5000	5.4163	5.3895	0
25/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1755.7700	1778.4200	1.7558	1.7784	0
25/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4828.6400	4804.1400	4.8286	4.8041	0
25/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1773.0700	1795.8400	1.7731	1.7958	0
25/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4797.4200	4773.0400	4.7974	4.7730	0
25/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1790.2000	1813.1000	1.7902	1.8131	0
25/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4766.0800	4741.8300	4.7661	4.7418	0
25/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1842.7400	1866.0300	1.8427	1.8660	500
25/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4673.3900	4649.5300	4.6734	4.6495	0
25/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1950.6200	1974.6800	1.9506	1.9747	1,550
25/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4491.7500	4468.6600	4.4918	4.4687	0
25/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2366.0900	2392.8200	2.3661	2.3928	1,000
25/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3903.5800	3883.1600	3.9036	3.8832	0
25/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2884.0000	2913.5600	2.8840	2.9136	500
25/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3339.3000	3321.7100	3.3393	3.3217	0
25/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3537.2700	3569.7700	3.5373	3.5698	1,550
25/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2790.3100	2775.6600	2.7903	2.7757	0
25/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8412.3600	8455.7700	8.4124	8.4558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	937.8100	934.0700	0.9378	0.9341	1,000
25/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9384.1500	9428.5100	9.3842	9.4285	0
25/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	770.3100	767.5200	0.7703	0.7675	500
25/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9962.2200	10007.0700	9.9622	10.0071	0
25/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	667.4400	665.1400	0.6674	0.6651	1,550
25/08/2023	2032 On 01-August-24			Bond Future	11.2871	11.2765	87.5701	87.6180	0
25/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2930.0000	2958.0100	2.9300	2.9580	0
25/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3644.2700	3624.3600	3.6443	3.6244	0
25/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2952.8400	2980.9600	2.9528	2.9810	0
25/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3621.4000	3601.6000	3.6214	3.6016	0
25/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2975.7700	3004.0000	2.9758	3.0040	0
25/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3598.6500	3578.9600	3.5987	3.5790	0
25/08/2023	2032 On 07-November-24			Bond Future	11.4229	11.4118	85.4109	85.4594	0
25/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3808.0300	3838.0500	3.8080	3.8381	0
25/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3601.3500	3582.8000	3.6014	3.5828	0
25/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3832.3800	3862.5000	3.8324	3.8625	0
25/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3581.9100	3563.4600	3.5819	3.5635	0
25/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3856.4300	3886.6400	3.8564	3.8866	0
25/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3562.2100	3543.8500	3.5622	3.5439	0
25/08/2023	2033 On 02-November-23			Bond Future	119.1601	118.7654	119.1601	118.7654	2,258
25/08/2023	2033 On 01-February-24			Bond Future	121.8610	121.4575	121.8610	121.4575	6,141
25/08/2023	2033 On 02-May-24			Bond Future	123.1666	122.7537	123.1666	122.7537	0
25/08/2023	2033 On 01-August-24			Bond Future	125.9294	125.5069	125.9294	125.5069	0
25/08/2023	2033 On 07-November-24			Bond Future	127.3525	126.9197	127.3525	126.9197	0
25/08/2023	2037 On 02-November-23			Bond Future	12.0748	12.0605	78.9263	79.0031	64,921
25/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	748.4800	780.9100	0.7485	0.7809	0
25/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3649.3900	3605.1000	3.6494	3.6051	0
25/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	764.4100	797.2500	0.7644	0.7973	0
25/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3608.5500	3564.6700	3.6086	3.5647	0
25/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	780.6700	813.9300	0.7807	0.8139	0
25/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3568.1000	3524.6400	3.5681	3.5246	0
25/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1761.1800	1812.5700	1.7612	1.8126	731
25/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2056.6000	2031.2700	2.0566	2.0313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3371.8700	3437.9400	3.3719	3.4379	731
25/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1030.5900	1019.9400	1.0306	1.0199	0
25/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9036.8000	9114.0400	9.0368	9.1140	0
25/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	121.8800	122.4000	0.1219	0.1224	731
25/08/2023	2037 On 01-February-24			Bond Future	12.1784	12.1636	76.4400	76.5185	76,958
25/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2702.9500	2751.0000	2.7030	2.7510	2,500
25/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3173.1100	3142.6600	3.1731	3.1427	0
25/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3334.9300	3387.9900	3.3349	3.3880	0
25/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2643.1500	2617.7100	2.6432	2.6177	0
25/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3365.0000	3418.2900	3.3650	3.4183	0
25/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2621.0200	2595.8100	2.6210	2.5958	0
25/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3395.3900	3448.8900	3.3954	3.4489	0
25/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2599.2600	2574.2600	2.5993	2.5743	0
25/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5390.3000	5454.4600	5.3903	5.4545	0
25/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1559.6400	1545.3000	1.5596	1.5453	2,500
25/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9156.3100	9229.9900	9.1563	9.2300	0
25/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	656.0100	651.1900	0.6560	0.6512	2,500
25/08/2023	2037 On 02-May-24			Bond Future	12.2881	12.2727	78.1585	78.2386	0
25/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1661.7100	1693.3800	1.6617	1.6934	0
25/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6329.5700	6281.1200	6.3296	6.2811	0
25/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1677.4000	1709.2600	1.6774	1.7093	0
25/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6288.5100	6240.2500	6.2885	6.2403	0
25/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1693.4200	1725.4800	1.6934	1.7255	0
25/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6247.8300	6199.7700	6.2478	6.1998	0
25/08/2023	2037 On 01-August-24			Bond Future	12.4100	12.3940	75.6366	75.7183	0
25/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3193.5000	3236.8900	3.1935	3.2369	0
25/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4856.3900	4818.0700	4.8564	4.8181	0
25/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3217.7100	3261.2900	3.2177	3.2613	0
25/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4827.8300	4789.7000	4.8278	4.7897	0
25/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3242.0100	3285.7700	3.2420	3.2858	0
25/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4799.4100	4761.4600	4.7994	4.7615	0
25/08/2023	2037 On 07-November-24			Bond Future	12.5553	12.5387	77.3669	77.4501	0
25/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4374.7000	4423.9100	4.3747	4.4239	0
25/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4301.0700	4267.0600	4.3011	4.2671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4401.8800	4451.2500	4.4019	4.4513	0
25/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4278.2000	4244.3500	4.2782	4.2444	0
25/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4428.7900	4478.3100	4.4288	4.4783	0
25/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4255.1000	4221.4000	4.2551	4.2214	0
25/08/2023	2038 On 02-November-23			Bond Future	129.0209	128.9520	129.0209	128.9520	4,669
25/08/2023	2038 On 01-February-24			Bond Future	129.9254	129.8550	129.9254	129.8550	0
25/08/2023	2038 On 02-May-24			Bond Future	132.8775	132.8052	132.8775	132.8052	0
25/08/2023	2038 On 01-August-24			Bond Future	133.7863	133.7123	133.7863	133.7123	0
25/08/2023	2038 On 07-November-24			Bond Future	136.8912	136.8146	136.8912	136.8146	0
25/08/2023	2040 On 02-November-23			Bond Future	12.3735	12.3696	79.0081	79.0301	40,838
25/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	354.9900	366.2700	0.3550	0.3663	875
25/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5538.0700	5527.3600	5.5381	5.5274	0
25/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	437.0900	449.8800	0.4371	0.4499	0
25/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5123.0800	5113.8800	5.1231	5.1139	0
25/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	448.2900	461.2800	0.4483	0.4613	0
25/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5072.4700	5063.4700	5.0725	5.0635	0
25/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	459.6100	472.7900	0.4596	0.4728	0
25/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5022.0600	5013.2500	5.0221	5.0133	0
25/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	731.3400	748.3800	0.7313	0.7484	128
25/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4074.2000	4069.2500	4.0742	4.0693	0
25/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1315.8900	1338.2600	1.3159	1.3383	875
25/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2882.1100	2882.4900	2.8821	2.8825	0
25/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2773.0400	2801.0200	2.7730	2.8010	128
25/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1512.4800	1518.4700	1.5125	1.5185	0
25/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4151.3200	4180.4700	4.1513	4.1805	0
25/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	901.3500	908.5100	0.9014	0.9085	875
25/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6979.6700	7007.3600	6.9797	7.0074	0
25/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	333.8700	339.5700	0.3339	0.3396	128
25/08/2023	2040 On 01-February-24			Bond Future	12.4824	12.4784	76.2732	76.2957	93,306
25/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2712.0400	2732.4700	2.7120	2.7325	0
25/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3565.3000	3563.1900	3.5653	3.5632	0
25/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2739.9600	2760.4800	2.7400	2.7605	0
25/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3536.7900	3534.7700	3.5368	3.5348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2768.0300	2788.6200	2.7680	2.7886	0
25/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3508.4900	3506.5400	3.5085	3.5065	0
25/08/2023	2040 On 02-May-24			Bond Future	12.5969	12.5927	77.9878	78.0108	0
25/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1558.7900	1571.6600	1.5588	1.5717	0
25/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7326.0200	7315.9400	7.3260	7.3159	0
25/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1574.2400	1587.1800	1.5742	1.5872	0
25/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7280.2800	7270.2700	7.2803	7.2703	0
25/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1589.5600	1602.5800	1.5896	1.6026	0
25/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7234.4900	7224.5600	7.2345	7.2246	0
25/08/2023	2040 On 01-August-24			Bond Future	12.7235	12.7191	75.2117	75.2350	0
25/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3235.9300	3252.3600	3.2359	3.2524	0
25/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5451.0800	5444.2700	5.4511	5.4443	0
25/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3260.8000	3277.2800	3.2608	3.2773	0
25/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5419.8200	5413.0600	5.4198	5.4131	0
25/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3285.7500	3302.2900	3.2858	3.3023	0
25/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5388.7100	5382.0100	5.3887	5.3820	0
25/08/2023	2040 On 07-November-24			Bond Future	12.8726	12.8682	76.9317	76.9550	0
25/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4556.4400	4573.9700	4.5564	4.5740	0
25/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4728.3800	4722.5300	4.7284	4.7225	0
25/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4584.6900	4602.2600	4.5847	4.6023	0
25/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4703.8200	4698.0100	4.7038	4.6980	0
25/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4612.6700	4630.2800	4.6127	4.6303	0
25/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4679.0500	4673.2800	4.6791	4.6733	0
25/08/2023	2044 On 02-November-23			Bond Future	12.4562	12.4523	75.1483	75.1706	52,919
25/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	335.8800	346.8400	0.3359	0.3468	0
25/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5768.8100	5757.5300	5.7688	5.7575	0
25/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	345.0900	356.2300	0.3451	0.3562	0
25/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5714.4300	5703.3300	5.7144	5.7033	0
25/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	354.4800	365.8100	0.3545	0.3658	0
25/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5660.3200	5649.4100	5.6603	5.6494	0
25/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	954.8800	974.4700	0.9549	0.9745	5,860
25/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3608.6300	3605.9800	3.6086	3.6060	0
25/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3038.5900	3067.3400	3.0386	3.0673	0
25/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1411.7900	1418.3000	1.4118	1.4183	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
25/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3966.1500	3995.6600	3.9662	3.9957	0
25/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1002.7600	1010.0300	1.0028	1.0100	6,375
25/08/2023	2044 On 01-February-24			Bond Future	12.5623	12.5582	72.4521	72.4748	31,817
25/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2311.1000	2330.3700	2.3111	2.3304	0
25/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3967.1600	3963.6900	3.9672	3.9637	0
25/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2336.7800	2356.1400	2.3368	2.3561	0
25/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3935.1300	3931.7500	3.9351	3.9318	0
25/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2362.7900	2382.2400	2.3628	2.3822	0
25/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3903.5100	3900.2200	3.9035	3.9002	0
25/08/2023	2044 On 02-May-24			Bond Future	12.6733	12.6690	74.0808	74.1040	0
25/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1537.3300	1550.1900	1.5373	1.5502	0
25/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7529.4200	7519.1000	7.5294	7.5191	0
25/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1552.7300	1565.6600	1.5527	1.5657	0
25/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7482.3000	7472.0500	7.4823	7.4721	0
25/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1568.0100	1581.0200	1.5680	1.5810	0
25/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7435.1400	7424.9700	7.4351	7.4250	0
25/08/2023	2044 On 01-August-24			Bond Future	12.7955	12.7911	71.3431	71.3666	0
25/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3129.8600	3146.1500	3.1299	3.1462	0
25/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5998.6800	5991.4800	5.9987	5.9915	0
25/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3153.2800	3169.6200	3.1533	3.1696	0
25/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5964.6300	5957.4800	5.9646	5.9575	0
25/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3176.5200	3192.9200	3.1765	3.1929	0
25/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5930.4600	5923.3700	5.9305	5.9234	0
25/08/2023	2044 On 07-November-24			Bond Future	12.9389	12.9344	72.9743	72.9979	0
25/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4758.1400	4776.0900	4.7581	4.7761	0
25/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4963.9900	4958.3200	4.9640	4.9583	0
25/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4786.1100	4804.1100	4.7861	4.8041	0
25/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4938.8900	4933.2700	4.9389	4.9333	0
25/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4813.8100	4831.8500	4.8138	4.8319	0
25/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4913.5900	4908.0100	4.9136	4.9080	0
25/08/2023	2046 On 02-November-23			Bond Future	111.5464	111.5514	111.5464	111.5514	16,148
25/08/2023	2046 On 01-February-24			Bond Future	114.0746	114.0800	114.0746	114.0800	0
25/08/2023	2046 On 02-May-24			Bond Future	114.5167	114.5221	114.5167	114.5221	0
25/08/2023	2046 On 01-August-24			Bond Future	117.0848	117.0898	117.0848	117.0898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	2046 On 07-November-24			Bond Future	117.5962	117.6010	117.5962	117.6010	0
25/08/2023	2050 On 02-November-23			Bond Future	113.3548	113.1657	113.3548	113.1657	14,087
25/08/2023	2050 On 01-February-24			Bond Future	113.6737	113.4802	113.6737	113.4802	0
25/08/2023	2050 On 02-May-24			Bond Future	116.2563	116.0583	116.2563	116.0583	0
25/08/2023	2050 On 01-August-24			Bond Future	116.5557	116.3531	116.5557	116.3531	0
25/08/2023	2050 On 07-November-24			Bond Future	119.2603	119.0522	119.2603	119.0522	0
25/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	AL37 On 02-November-23			Index Future	912.7320	912.7860	912.7320	912.7860	0
25/08/2023	AL37 On 01-February-24			Index Future	933.1990	933.2560	933.1990	933.2560	0
25/08/2023	AL37 On 02-May-24			Index Future	954.1910	954.2470	954.1910	954.2470	0
25/08/2023	AL37 On 01-August-24			Index Future	975.3920	975.4470	975.3920	975.4470	0
25/08/2023	AL37 On 07-November-24			Index Future	997.8450	997.8970	997.8450	997.8970	0
25/08/2023	AL7T On 02-November-23			Index Future	1042.4690	1042.9640	1042.4690	1,042.9640	0
25/08/2023	AL7T On 01-February-24			Index Future	1065.8460	1066.3530	1065.8460	1,066.3530	0
25/08/2023	AL7T On 02-May-24			Index Future	1089.8210	1090.3380	1089.8210	1,090.3380	0
25/08/2023	AL7T On 01-August-24			Index Future	1114.0350	1114.5600	1114.0350	1,114.5600	0
25/08/2023	AL7T On 07-November-24			Index Future	1139.6800	1140.2120	1139.6800	1,140.2120	0
25/08/2023	ALBI On 02-November-23			Index Future	908.4910	908.8170	908.4910	908.8170	107
25/08/2023	ALBI On 01-February-24			Index Future	928.8630	929.1970	928.8630	929.1970	0
25/08/2023	ALBI On 02-May-24			Index Future	949.7580	950.0980	949.7580	950.0980	0
25/08/2023	ALBI On 01-August-24			Index Future	970.8600	971.2050	970.8600	971.2050	0
25/08/2023	ALBI On 07-November-24			Index Future	993.2090	993.5570	993.2090	993.5570	0
25/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	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
25/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/08/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	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
25/08/2023	ES33 On 02-November-23			Bond Future	12.5794	12.5654	72.8251	72.8870	0
25/08/2023	ES33 On 01-February-24			Bond Future	12.7175	12.7029	74.4758	74.5392	0
25/08/2023	ES33 On 02-May-24			Bond Future	12.8590	12.8438	72.3679	72.4326	0
25/08/2023	ES33 On 01-August-24			Bond Future	13.0122	12.9964	73.9892	74.0551	0
25/08/2023	ES33 On 07-November-24			Bond Future	13.2109	13.1944	71.8994	71.9664	0
25/08/2023	ES42 On 02-November-23			Bond Future	13.0913	13.0825	68.5952	68.6398	0
25/08/2023	ES42 On 01-February-24			Bond Future	13.2191	13.2100	70.1501	70.1958	0
25/08/2023	ES42 On 02-May-24			Bond Future	13.3547	13.3452	67.4810	67.5276	0
25/08/2023	ES42 On 01-August-24			Bond Future	13.4976	13.4878	68.9913	69.0387	0
25/08/2023	ES42 On 07-November-24			Bond Future	13.6769	13.6667	66.3189	66.3670	0
25/08/2023	GOVI On 02-November-23			GOVI	895.6020	895.9140	895.6020	895.9140	823
25/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	98020.0000	101140.0000	9.8020	10.1140	0
25/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	97920.0000	101040.0000	9.7920	10.1040	0
25/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	97820.0000	100940.0000	9.7820	10.0940	0
25/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 01-February-24			GOVI	915.6860	916.0050	915.6860	916.0050	0
25/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	357060.0000	360250.0000	35.7060	36.0250	0
25/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	356960.0000	360150.0000	35.6960	36.0150	0
25/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	356860.0000	360050.0000	35.6860	36.0050	0
25/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-May-24			GOVI	936.2830	936.6090	936.2830	936.6090	0
25/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	146870.0000	143610.0000	14.6870	14.3610	0
25/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	146970.0000	143710.0000	14.6970	14.3710	0
25/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	147070.0000	143810.0000	14.7070	14.3810	0
25/08/2023	GOVI On 01-August-24			GOVI	957.0860	957.4160	957.0860	957.4160	0
25/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	137160.0000	140460.0000	13.7160	14.0460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	137060.0000	140360.0000	13.7060	14.0360	0
25/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	136960.0000	140260.0000	13.6960	14.0260	0
25/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 07-November-24			GOVI	979.1180	979.4510	979.1180	979.4510	0
25/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	303380.0000	306710.0000	30.3380	30.6710	0
25/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	303280.0000	306610.0000	30.3280	30.6610	0
25/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	303180.0000	306510.0000	30.3180	30.6510	0
25/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/08/2023	IGOV On 02-November-23			Index Future	334.5280	334.4180	334.5280	334.4180	515
25/08/2023	IGOV On 01-February-24			Index Future	342.1100	341.9980	342.1100	341.9980	0
25/08/2023	IGOV On 02-May-24			Index Future	349.8840	349.7690	349.8840	349.7690	0
25/08/2023	IGOV On 01-August-24			Index Future	357.7350	357.6170	357.7350	357.6170	0
25/08/2023	IGOV On 07-November-24			Index Future	366.0510	365.9280	366.0510	365.9280	0
25/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
25/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/08/2023	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
25/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
25/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3250	8.3350	91.6750	91.6650	0
25/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.2850	8.3100	91.7150	91.6900	0
25/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.2900	8.3000	91.7100	91.7000	0
25/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.2800	8.2950	91.7200	91.7050	0
25/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2650	8.2850	91.7350	91.7150	0
25/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.1850	8.2450	91.8150	91.7550	0
25/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.1900	8.2200	91.8100	91.7800	0
25/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0150	8.0800	91.9850	91.9200	0
25/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8900	7.9400	92.1100	92.0600	0
25/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7650	7.8000	92.2350	92.2000	0
25/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.6850	7.7200	92.3150	92.2800	0
25/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6200	7.7000	92.3800	92.3000	0
25/08/2023	R035 On 02-November-23			Bond Future	11.7203	11.7111	84.0541	84.1037	176,927
25/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	175.3600	184.9900	0.1754	0.1850	400
25/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6427.2500	6387.2600	6.4273	6.3873	0
25/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	635.7700	658.3000	0.6358	0.6583	400
25/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3967.3400	3940.2500	3.9673	3.9403	0
25/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1148.6600	1179.8400	1.1487	1.1798	0
25/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2847.6500	2829.2100	2.8477	2.8292	0
25/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1170.0800	1201.5500	1.1701	1.2016	0
25/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2813.5600	2795.4100	2.8136	2.7954	0
25/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1191.6000	1223.3600	1.1916	1.2234	0
25/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2779.6100	2761.7500	2.7796	2.7618	0
25/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1981.7200	2021.5500	1.9817	2.0216	731
25/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1875.4900	1865.7000	1.8755	1.8657	0
25/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3668.8700	3717.0000	3.6689	3.7170	731
25/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	929.9100	928.4200	0.9299	0.9284	0
25/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6156.2600	6207.7900	6.1563	6.2078	0
25/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	364.3300	366.2400	0.3643	0.3662	400
25/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9383.9800	9435.3700	9.3840	9.4354	0
25/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	108.3100	110.0800	0.1083	0.1101	731
25/08/2023	R035 On 01-February-24			Bond Future	11.8248	11.8153	85.9390	85.9898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	625.6000	640.2000	0.6256	0.6402	400
25/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7372.4600	7336.2800	7.3725	7.3363	0
25/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1261.8800	1284.8100	1.2619	1.2848	400
25/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5118.4400	5090.5900	5.1184	5.0906	0
25/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3971.3600	4011.5900	3.9714	4.0116	0
25/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2119.5700	2109.0200	2.1196	2.1090	0
25/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4004.0900	4044.4400	4.0041	4.0444	0
25/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2101.0100	2090.5800	2.1010	2.0906	0
25/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4036.9100	4077.3900	4.0369	4.0774	0
25/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2082.6000	2072.3000	2.0826	2.0723	0
25/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8733.7100	8783.1100	8.7337	8.7831	0
25/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	677.4800	676.1000	0.6775	0.6761	400
25/08/2023	R035 On 02-May-24			Bond Future	11.9250	11.9150	83.3581	83.4099	0
25/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1856.0900	1880.2600	1.8561	1.8803	0
25/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5810.4200	5782.7100	5.8104	5.7827	0
25/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1875.0000	1899.3200	1.8750	1.8993	0
25/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5773.7600	5746.2000	5.7738	5.7462	0
25/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1894.0300	1918.4800	1.8940	1.9185	0
25/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5737.2800	5709.8500	5.7373	5.7099	0
25/08/2023	R035 On 01-August-24			Bond Future	12.0339	12.0236	85.2077	85.2605	0
25/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3282.9400	3313.4500	3.2829	3.3135	0
25/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4542.2300	4520.0000	4.5422	4.5200	0
25/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3307.8500	3338.4900	3.3079	3.3385	0
25/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4514.9800	4492.8800	4.5150	4.4929	0
25/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3332.8500	3363.6100	3.3329	3.3636	0
25/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4487.8600	4465.8800	4.4879	4.4659	0
25/08/2023	R035 On 07-November-24			Bond Future	12.1816	12.1709	82.6456	82.6991	0
25/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4266.5100	4299.4700	4.2665	4.2995	0
25/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4324.4600	4303.9200	4.3245	4.3039	0
25/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4293.0300	4326.0800	4.2930	4.3261	0
25/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4301.0200	4280.5700	4.3010	4.2806	0
25/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4319.9700	4353.1200	4.3200	4.3531	0
25/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4278.0400	4257.6900	4.2780	4.2577	0
25/08/2023	R053 On 02-November-23			Bond Future	12.3135	12.3147	95.7536	95.7446	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
25/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5006.2600	5018.1400	5.0063	5.0181	0
25/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1419.9300	1440.8700	1.4199	1.4409	0
25/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5056.5800	5068.3600	5.0566	5.0684	0
25/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1400.6200	1421.4600	1.4006	1.4215	0
25/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5106.9100	5118.5900	5.1069	5.1186	0
25/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1381.4100	1402.1500	1.3814	1.4022	0
25/08/2023	R053 On 01-February-24			Bond Future	12.4132	12.4144	97.9010	97.8919	0
25/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6430.1500	6437.2100	6.4302	6.4372	0
25/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2825.9600	2842.1600	2.8260	2.8422	0
25/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6476.0900	6483.1100	6.4761	6.4831	0
25/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2803.3800	2819.5400	2.8034	2.8195	0
25/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6522.1200	6529.1000	6.5221	6.5291	0
25/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2780.9800	2797.1000	2.7810	2.7971	0
25/08/2023	R053 On 02-May-24			Bond Future	12.5166	12.5179	94.2367	94.2272	0
25/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7389.9100	7394.3900	7.3899	7.3944	0
25/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3864.5300	3878.5200	3.8645	3.8785	0
25/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7433.6700	7438.1300	7.4337	7.4381	0
25/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3840.7700	3854.7400	3.8408	3.8547	0
25/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7477.2000	7481.6300	7.4772	7.4816	0
25/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3816.8800	3830.8200	3.8169	3.8308	0
25/08/2023	R053 On 01-August-24			Bond Future	12.6276	12.6290	96.3263	96.3162	0
25/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8044.6700	8047.1900	8.0447	8.0472	0
25/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4582.5300	4595.1200	4.5825	4.5951	0
25/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8086.3300	8088.8200	8.0863	8.0888	0
25/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4557.7300	4570.2900	4.5577	4.5703	0
25/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8128.0300	8130.5000	8.1280	8.1305	0
25/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4533.0700	4545.6100	4.5331	4.5456	0
25/08/2023	R053 On 07-November-24			Bond Future	12.7673	12.7689	92.6606	92.6498	0
25/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6553.0300	6554.5600	6.5530	6.5546	0
25/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6394.6900	6406.9900	6.3947	6.4070	0
25/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6590.6000	6592.1100	6.5906	6.5921	0
25/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6362.6100	6374.8900	6.3626	6.3749	0
25/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6627.8300	6629.3300	6.6278	6.6293	0
25/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6330.2800	6342.5500	6.3303	6.3426	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R186 On 02-November-23			Bond Future	8.9061	8.9008	108.2272	108.2417	116,351
25/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1171.6800	1186.2900	1.1717	1.1863	1,715
25/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	504.4800	504.6200	0.5045	0.5046	0
25/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1622.9700	1638.5200	1.6230	1.6385	0
25/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	331.5800	332.6600	0.3316	0.3327	0
25/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1643.8700	1659.4400	1.6439	1.6594	0
25/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	325.4500	326.5500	0.3255	0.3266	0
25/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1664.8600	1680.4600	1.6649	1.6805	0
25/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	319.4200	320.5500	0.3194	0.3206	0
25/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4097.2900	4112.7200	4.0973	4.1127	0
25/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	41.8600	42.8200	0.0419	0.0428	1,715
25/08/2023	R186 On 01-February-24			Bond Future	8.8845	8.8786	105.3435	105.3584	0
25/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2150.5200	2164.2700	2.1505	2.1643	0
25/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	594.9200	593.8000	0.5949	0.5938	0
25/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2169.0300	2182.8100	2.1690	2.1828	0
25/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	588.4000	587.3100	0.5884	0.5873	0
25/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2187.8300	2201.6400	2.1878	2.2016	0
25/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	582.1800	581.1200	0.5822	0.5811	0
25/08/2023	R186 On 02-May-24			Bond Future	8.8559	8.8495	107.7122	107.7273	0
25/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	435.9500	441.6000	0.4360	0.4416	0
25/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2499.0000	2489.5900	2.4990	2.4896	0
25/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	441.5100	447.2100	0.4415	0.4472	0
25/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2480.4400	2471.0800	2.4804	2.4711	0
25/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	448.5600	454.3200	0.4486	0.4543	0
25/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2463.3700	2454.0700	2.4634	2.4541	0
25/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2696.9100	2710.2000	2.6969	2.7102	2,030
25/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	666.0300	664.2600	0.6660	0.6643	0
25/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3949.7400	3964.2000	3.9497	3.9642	0
25/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	396.2600	395.6600	0.3963	0.3957	2,030
25/08/2023	R186 On 01-August-24			Bond Future	8.8363	8.8293	104.7927	104.8078	0
25/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1195.6400	1204.6600	1.1956	1.2047	0
25/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1532.4000	1526.3700	1.5324	1.5264	0
25/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1207.4800	1216.5400	1.2075	1.2165	0
25/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1522.6600	1516.6700	1.5227	1.5167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1218.9800	1228.0800	1.2190	1.2281	0
25/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1512.5800	1506.6300	1.5126	1.5066	0
25/08/2023	R186 On 07-November-24			Bond Future	8.8641	8.8563	107.1939	107.2088	0
25/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1722.1100	1732.1100	1.7221	1.7321	0
25/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1212.1800	1207.3300	1.2122	1.2073	0
25/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1734.4800	1744.5000	1.7345	1.7445	0
25/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1205.4400	1200.6100	1.2054	1.2006	0
25/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1746.8700	1756.9300	1.7469	1.7569	0
25/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1198.7300	1193.9400	1.1987	1.1939	0
25/08/2023	R197 On 02-November-23			Bond Future	341.8259	342.0375	341.8259	342.0375	0
25/08/2023	R202 On 02-November-23			Bond Future	257.2591	258.1343	257.2591	258.1343	4,618
25/08/2023	R202 On 01-February-24			Bond Future	258.1127	259.0080	258.1127	259.0080	460
25/08/2023	R202 On 02-May-24			Bond Future	263.9773	264.8924	263.9773	264.8924	0
25/08/2023	R202 On 01-August-24			Bond Future	264.7955	265.7305	264.7955	265.7305	0
25/08/2023	R202 On 07-November-24			Bond Future	270.9410	271.8965	270.9410	271.8965	0
25/08/2023	R209 On 02-November-23			Bond Future	11.7962	11.7819	64.9733	65.0412	26,973
25/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	718.4200	748.7800	0.7184	0.7488	0
25/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2980.5300	2942.9600	2.9805	2.9430	0
25/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	733.4300	764.1600	0.7334	0.7642	0
25/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2945.8700	2908.6700	2.9459	2.9087	0
25/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	748.6400	779.7400	0.7486	0.7797	0
25/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2911.4600	2874.6300	2.9115	2.8746	0
25/08/2023	R209 On 01-February-24			Bond Future	11.8859	11.8710	66.4304	66.4999	1,690
25/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3160.7000	3209.4600	3.1607	3.2095	0
25/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2078.9300	2058.2200	2.0789	2.0582	0
25/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3188.2900	3237.2300	3.1883	3.2372	0
25/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2060.8800	2040.3500	2.0609	2.0404	0
25/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3215.9700	3265.0900	3.2160	3.2651	0
25/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2042.9800	2022.6300	2.0430	2.0226	0
25/08/2023	R209 On 02-May-24			Bond Future	11.9793	11.9639	64.7707	64.8416	0
25/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1517.1400	1545.9400	1.5171	1.5459	0
25/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5402.6800	5360.5600	5.4027	5.3606	0
25/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1533.3000	1562.2900	1.5333	1.5623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5368.8800	5326.9500	5.3689	5.3270	0
25/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1549.3700	1578.5400	1.5494	1.5785	0
25/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5335.0500	5293.3000	5.3351	5.2933	0
25/08/2023	R209 On 01-August-24			Bond Future	12.0809	12.0650	66.2075	66.2798	0
25/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2786.0700	2824.5100	2.7861	2.8245	0
25/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4173.7100	4139.8500	4.1737	4.1399	0
25/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2807.8800	2846.4900	2.8079	2.8465	0
25/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4148.7500	4115.0600	4.1488	4.1151	0
25/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2829.5100	2868.2900	2.8295	2.8683	0
25/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4123.6500	4090.1300	4.1237	4.0901	0
25/08/2023	R209 On 07-November-24			Bond Future	12.2118	12.1953	64.5686	64.6422	0
25/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3817.0200	3860.4300	3.8170	3.8604	0
25/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3825.0600	3794.8500	3.8251	3.7949	0
25/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3840.5800	3884.1300	3.8406	3.8841	0
25/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3803.9900	3773.9200	3.8040	3.7739	0
25/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3864.4800	3908.1600	3.8645	3.9082	0
25/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3783.3100	3753.3700	3.7833	3.7534	0
25/08/2023	R210 On 02-November-23			Bond Future	227.6076	227.6224	227.6076	227.6224	206
25/08/2023	R210 On 01-February-24			Bond Future	232.7665	232.7818	232.7665	232.7818	300
25/08/2023	R210 On 02-May-24			Bond Future	234.7966	234.8120	234.7966	234.8120	0
25/08/2023	R210 On 01-August-24			Bond Future	240.0626	240.0777	240.0626	240.0777	0
25/08/2023	R210 On 07-November-24			Bond Future	242.2925	242.3070	242.2925	242.3070	0
25/08/2023	R213 On 02-November-23			Bond Future	10.7345	10.7302	82.6995	82.7182	34,035
25/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1971.1600	1992.8900	1.9712	1.9929	731
25/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1078.6900	1081.6600	1.0787	1.0817	0
25/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2462.0700	2484.7000	2.4621	2.4847	0
25/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	840.6900	844.5600	0.8407	0.8446	0
25/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2492.2100	2514.8800	2.4922	2.5149	0
25/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	828.2100	832.1200	0.8282	0.8321	0
25/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2522.6200	2545.3300	2.5226	2.5453	0
25/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	816.0300	819.9800	0.8160	0.8200	0
25/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3521.6800	3544.9100	3.5217	3.5449	731
25/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	508.9800	513.4500	0.5090	0.5135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8116.6200	8137.3700	8.1166	8.1374	0
25/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	66.1900	68.1800	0.0662	0.0682	731
25/08/2023	R213 On 01-February-24			Bond Future	10.8159	10.8114	84.5539	84.5732	0
25/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4664.4500	4684.9600	4.6645	4.6850	0
25/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1002.0700	1003.3000	1.0021	1.0033	0
25/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4695.1200	4715.6400	4.6951	4.7156	0
25/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	992.5100	993.7500	0.9925	0.9938	0
25/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4726.0200	4746.5700	4.7260	4.7466	0
25/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	983.2100	984.4800	0.9832	0.9845	0
25/08/2023	R213 On 02-May-24			Bond Future	10.8927	10.8880	82.8956	82.9151	0
25/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1609.8500	1622.0500	1.6099	1.6221	0
25/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4208.2400	4200.8900	4.2082	4.2009	0
25/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1625.4800	1637.7300	1.6255	1.6377	0
25/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4180.6400	4173.3400	4.1806	4.1733	0
25/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1640.9400	1653.2600	1.6409	1.6533	0
25/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4152.8900	4145.6600	4.1529	4.1457	0
25/08/2023	R213 On 01-August-24			Bond Future	10.9792	10.9743	84.7355	84.7553	0
25/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2781.8000	2795.9500	2.7818	2.7960	0
25/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3265.9800	3260.3300	3.2660	3.2603	0
25/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2802.7600	2816.9600	2.8028	2.8170	0
25/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3246.1700	3240.5700	3.2462	3.2406	0
25/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2823.7900	2838.0400	2.8238	2.8380	0
25/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3226.4600	3220.9100	3.2265	3.2209	0
25/08/2023	R213 On 07-November-24			Bond Future	11.1100	11.1049	83.1181	83.1379	0
25/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3529.4700	3543.9200	3.5295	3.5439	0
25/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3138.5500	3133.2000	3.1386	3.1332	0
25/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3551.4700	3565.9500	3.5515	3.5660	0
25/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3121.5900	3116.2700	3.1216	3.1163	0
25/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3573.1500	3587.6800	3.5732	3.5877	0
25/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3104.3400	3099.0700	3.1043	3.0991	0
25/08/2023	R214 On 02-November-23			Bond Future	12.2165	12.2073	60.4119	60.4559	20,215
25/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	391.1700	407.1500	0.3912	0.4072	0
25/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4237.8500	4209.8500	4.2379	4.2099	0
25/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	400.9800	417.2200	0.4010	0.4172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4195.0100	4167.2700	4.1950	4.1673	0
25/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	411.0400	427.5400	0.4110	0.4275	0
25/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4152.4800	4125.0000	4.1525	4.1250	0
25/08/2023	R214 On 01-February-24			Bond Future	12.3162	12.3067	61.7666	61.8116	0
25/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2170.6500	2199.7300	2.1707	2.1997	0
25/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3010.8800	2994.9900	3.0109	2.9950	0
25/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2193.7600	2223.0000	2.1938	2.2230	0
25/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2985.8100	2970.0800	2.9858	2.9701	0
25/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2217.0000	2246.3900	2.2170	2.2464	0
25/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2960.9200	2945.3400	2.9609	2.9453	0
25/08/2023	R214 On 02-May-24			Bond Future	12.4114	12.4015	59.8500	59.8959	0
25/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1353.6400	1372.7000	1.3536	1.3727	0
25/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6060.0500	6033.1800	6.0601	6.0332	0
25/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1366.9400	1386.1100	1.3669	1.3861	0
25/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6020.9100	5994.1500	6.0209	5.9942	0
25/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1380.4900	1399.7900	1.3805	1.3998	0
25/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5982.0800	5955.4500	5.9821	5.9555	0
25/08/2023	R214 On 01-August-24			Bond Future	12.5131	12.5030	61.1780	61.2247	0
25/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2867.8200	2894.4600	2.8678	2.8945	0
25/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4527.6700	4507.5500	4.5277	4.5076	0
25/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2889.6200	2916.3600	2.8896	2.9164	0
25/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4501.4700	4481.4500	4.5015	4.4815	0
25/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2911.2500	2938.1000	2.9113	2.9381	0
25/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4475.1600	4455.2500	4.4752	4.4553	0
25/08/2023	R214 On 07-November-24			Bond Future	12.6460	12.6355	59.2732	59.3208	0
25/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3855.9900	3885.4900	3.8560	3.8855	0
25/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4064.9100	4046.8600	4.0649	4.0469	0
25/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3879.7200	3909.3100	3.8797	3.9093	0
25/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4043.1700	4025.2100	4.0432	4.0252	0
25/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3903.5200	3933.1900	3.9035	3.9332	0
25/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4021.5400	4003.6600	4.0215	4.0037	0
25/08/2023	R248 On 02-November-23			Bond Future	12.3554	12.3514	74.0141	74.0374	232,817
25/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	358.9600	370.5700	0.3590	0.3706	0
25/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5821.2900	5809.6400	5.8213	5.8096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	367.7500	379.5300	0.3678	0.3795	0
25/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5764.3900	5752.9100	5.7644	5.7529	0
25/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	376.7900	388.7500	0.3768	0.3888	0
25/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5707.8300	5696.5300	5.7078	5.6965	0
25/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	789.5500	807.7400	0.7896	0.8077	207
25/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4134.0100	4128.9400	4.1340	4.1289	0
25/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2574.7500	2603.3800	2.5748	2.6034	207
25/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1746.8600	1752.2300	1.7469	1.7522	0
25/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6980.6200	7009.8800	6.9806	7.0099	0
25/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	370.0000	376.0000	0.3700	0.3760	207
25/08/2023	R248 On 01-February-24			Bond Future	12.4608	12.4566	75.6739	75.6977	0
25/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1022.5900	1035.7100	1.0226	1.0357	1,000
25/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6888.4200	6877.7200	6.8884	6.8777	0
25/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2347.9000	2367.8200	2.3479	2.3678	0
25/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4217.6100	4213.7100	4.2176	4.2137	0
25/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2374.0200	2394.0300	2.3740	2.3940	0
25/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4184.1600	4180.3500	4.1842	4.1804	0
25/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2400.2900	2420.4000	2.4003	2.4204	0
25/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4150.9400	4147.2300	4.1509	4.1472	0
25/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2783.9900	2805.3300	2.7840	2.8053	1,000
25/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3710.6300	3708.1500	3.7106	3.7082	0
25/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6424.6400	6451.3000	6.4246	6.4513	0
25/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1558.8900	1561.7300	1.5589	1.5617	1,000
25/08/2023	R248 On 02-May-24			Bond Future	12.5615	12.5572	72.9257	72.9499	0
25/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1465.0600	1477.8600	1.4651	1.4779	0
25/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8159.8000	8148.3300	8.1598	8.1483	0
25/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1480.1600	1493.0400	1.4802	1.4930	0
25/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8109.2400	8097.8500	8.1092	8.0979	0
25/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1495.1600	1508.1100	1.4952	1.5081	0
25/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8058.6800	8047.3600	8.0587	8.0474	0
25/08/2023	R248 On 01-August-24			Bond Future	12.6692	12.6648	74.5436	74.5682	13,000
25/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3555.8300	3573.5500	3.5558	3.5736	0
25/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5650.9900	5644.1500	5.6510	5.6442	0
25/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3581.8800	3599.6600	3.5819	3.5997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5618.8600	5612.0800	5.6189	5.6121	0
25/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3608.3100	3626.1400	3.6083	3.6261	0
25/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5587.1900	5580.4600	5.5872	5.5805	0
25/08/2023	R248 On 07-November-24			Bond Future	12.8090	12.8045	71.7997	71.8244	0
25/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4843.9800	4862.6600	4.8440	4.8627	0
25/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5001.7200	4995.6500	5.0017	4.9957	0
25/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4872.8600	4891.5900	4.8729	4.8916	0
25/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4976.1700	4970.1500	4.9762	4.9702	0
25/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4901.8000	4920.5800	4.9018	4.9206	0
25/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4950.7600	4944.7900	4.9508	4.9448	0
25/08/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0