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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
30/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	2025 On 02-November-23			Bond Future	173.0788	173.1121	173.0788	173.1121	5,228
30/08/2023	2025 On 01-February-24			Bond Future	175.2059	175.2403	175.2059	175.2403	214
30/08/2023	2025 On 02-May-24			Bond Future	179.1883	179.2226	179.1883	179.2226	0
30/08/2023	2025 On 01-August-24			Bond Future	181.3716	181.4051	181.3716	181.4051	0
30/08/2023	2025 On 07-November-24			Bond Future	185.5878	185.6193	185.5878	185.6193	0
30/08/2023	2029 On 02-November-23			Bond Future	125.5658	125.5569	125.5658	125.5569	2,068
30/08/2023	2029 On 01-February-24			Bond Future	128.4113	128.4026	128.4113	128.4026	728
30/08/2023	2029 On 02-May-24			Bond Future	129.9630	129.9534	129.9630	129.9534	0
30/08/2023	2029 On 01-August-24			Bond Future	132.8800	132.8691	132.8800	132.8691	0
30/08/2023	2029 On 07-November-24			Bond Future	134.5681	134.5549	134.5681	134.5549	0
30/08/2023	2030 On 02-November-23			Bond Future	10.2297	10.1852	92.0369	92.2257	88,624

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	301.8100	344.7700	0.3018	0.3448	800
30/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3151.0200	3005.2600	3.1510	3.0053	0
30/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	674.8400	748.4100	0.6748	0.7484	500
30/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2128.1400	2012.9900	2.1281	2.0130	0
30/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	985.7000	1077.8800	0.9857	1.0779	800
30/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1665.3200	1568.7800	1.6653	1.5688	0
30/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1714.0000	1836.8700	1.7140	1.8369	500
30/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1038.3200	972.4700	1.0383	0.9725	0
30/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2355.9400	2496.8900	2.3559	2.4969	500
30/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	721.7800	674.0100	0.7218	0.6740	0
30/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2912.6300	3065.0000	2.9126	3.0650	0
30/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	537.3500	501.0000	0.5374	0.5010	0
30/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2944.6300	3097.5700	2.9446	3.0976	0
30/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	528.4100	492.6300	0.5284	0.4926	0
30/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2976.8600	3130.3500	2.9769	3.1304	0
30/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	519.7200	484.4900	0.5197	0.4845	0
30/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3985.6600	4152.8700	3.9857	4.1529	500
30/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	312.0000	290.4900	0.3120	0.2905	0
30/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5089.0300	5265.3100	5.0890	5.2653	0
30/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	180.5600	168.1200	0.1806	0.1681	500
30/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5599.1500	5778.2600	5.5992	5.7783	0
30/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	140.3200	130.7100	0.1403	0.1307	800
30/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8182.8700	8369.1300	8.1829	8.3691	0
30/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	38.6100	36.1500	0.0386	0.0362	500
30/08/2023	2030 On 01-February-24			Bond Future	10.2872	10.2402	90.0946	90.2877	0
30/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	907.2500	970.5200	0.9073	0.9705	400
30/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3913.2500	3783.3500	3.9133	3.7834	0
30/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1342.6900	1424.9900	1.3427	1.4250	500
30/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	2992.1800	2881.3100	2.9922	2.8813	0
30/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1405.5000	1490.2600	1.4055	1.4903	1,360
30/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2887.1700	2778.7600	2.8872	2.7788	0
30/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1520.2000	1609.2900	1.5202	1.6093	500
30/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2709.1000	2605.0200	2.7091	2.6050	0
30/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1646.6000	1740.0900	1.6466	1.7401	400

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30/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2543.9000	2444.2200	2.5439	2.4442	0
30/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1817.7200	1916.8300	1.8177	1.9168	200
30/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2341.8100	2247.7500	2.3418	2.2478	0
30/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2303.2200	2416.3200	2.3032	2.4163	500
30/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1882.2000	1802.1300	1.8822	1.8021	0
30/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3891.8100	4036.4800	3.8918	4.0365	0
30/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1023.3000	974.8000	1.0233	0.9748	700
30/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4824.1500	4980.8400	4.8242	4.9808	0
30/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	743.9300	707.4500	0.7439	0.7075	1,360
30/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4948.5700	5106.6200	4.9486	5.1066	0
30/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	713.5400	678.4200	0.7135	0.6784	0
30/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4979.8000	5138.1700	4.9798	5.1382	0
30/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	706.1300	671.3300	0.7061	0.6713	0
30/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5011.0800	5169.7900	5.0111	5.1698	0
30/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	698.7800	664.3200	0.6988	0.6643	0
30/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6233.3300	6402.7200	6.2333	6.4027	0
30/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	469.3400	445.5600	0.4693	0.4456	200
30/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6563.3100	6734.9600	6.5633	6.7350	0
30/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	422.4500	400.9300	0.4225	0.4009	500
30/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6596.3800	6768.2600	6.5964	6.7683	0
30/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	417.9500	396.6600	0.4180	0.3967	500
30/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7398.1400	7574.6300	7.3981	7.5746	0
30/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	324.3300	307.6500	0.3243	0.3077	400
30/08/2023	2030 On 02-May-24			Bond Future	10.3529	10.3033	92.1209	92.3180	0
30/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1330.0800	1402.5500	1.3301	1.4026	1,000
30/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4138.4100	4013.7400	4.1384	4.0137	0
30/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1545.1800	1625.1800	1.5452	1.6252	0
30/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3736.3900	3619.2500	3.7364	3.6193	0
30/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1560.4400	1640.9500	1.5604	1.6410	0
30/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3710.6900	3594.0600	3.7107	3.5941	0
30/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1575.5000	1656.5200	1.5755	1.6565	0
30/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3684.8100	3568.6900	3.6848	3.5687	0
30/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2140.5700	2238.4800	2.1406	2.2385	1,000
30/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2911.5200	2812.2900	2.9115	2.8123	0

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30/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3126.6000	3247.0200	3.1266	3.2470	500
30/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2072.0300	1995.3100	2.0720	1.9953	0
30/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3616.3100	3745.5700	3.6163	3.7456	1,080
30/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1782.3000	1714.4200	1.7823	1.7144	0
30/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4409.3700	4550.5300	4.4094	4.5505	500
30/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1422.1000	1366.1200	1.4221	1.3661	0
30/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6806.5000	6971.8200	6.8065	6.9718	0
30/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	761.6900	729.8700	0.7617	0.7299	1,000
30/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8175.7100	8349.6700	8.1757	8.3497	0
30/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	545.6600	522.4800	0.5457	0.5225	1,080
30/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10561.5700	10747.1800	10.5616	10.7472	0
30/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	246.6600	235.1300	0.2467	0.2351	500
30/08/2023	2030 On 01-August-24			Bond Future	10.4323	10.3801	90.1612	90.3619	0
30/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2697.1600	2803.2400	2.6972	2.8032	0
30/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2936.7400	2842.1200	2.9367	2.8421	0
30/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2717.4000	2823.9200	2.7174	2.8239	0
30/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2918.4900	2824.3100	2.9185	2.8243	0
30/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2738.0700	2845.0300	2.7381	2.8450	0
30/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2900.6800	2806.9400	2.9007	2.8069	0
30/08/2023	2030 On 07-November-24			Bond Future	10.5425	10.4873	92.2288	92.4327	0
30/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3453.4700	3571.0000	3.4535	3.5710	0
30/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2728.5200	2642.1700	2.7285	2.6422	0
30/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3474.9100	3592.8100	3.4749	3.5928	0
30/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2713.4500	2627.4700	2.7135	2.6275	0
30/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3496.7800	3615.0700	3.4968	3.6151	0
30/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2698.8400	2613.2500	2.6988	2.6133	0
30/08/2023	2032 On 02-November-23			Bond Future	11.0273	10.9943	85.8797	86.0400	182,642
30/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	324.4800	361.0500	0.3245	0.3611	7,750
30/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3690.4100	3566.7000	3.6904	3.5667	0
30/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	609.7700	665.4900	0.6098	0.6655	500
30/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2813.5400	2708.9800	2.8135	2.7090	0
30/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	625.2600	681.8800	0.6253	0.6819	500
30/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2778.9500	2675.2900	2.7790	2.6753	0
30/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	830.2000	897.5900	0.8302	0.8976	500

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30/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2385.8900	2293.0000	2.3859	2.2930	0
30/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1476.5500	1569.2700	1.4766	1.5693	0
30/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1609.0000	1541.4400	1.6090	1.5414	500
30/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1717.3400	1817.2500	1.7173	1.8173	500
30/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1414.3200	1353.9500	1.4143	1.3540	0
30/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2095.1200	2204.6200	2.0951	2.2046	0
30/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1168.2200	1117.4400	1.1682	1.1174	0
30/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2125.5600	2235.7400	2.1256	2.2357	0
30/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1150.9200	1100.8200	1.1509	1.1008	0
30/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2156.3200	2267.1900	2.1563	2.2672	0
30/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1133.9700	1084.5600	1.1340	1.0846	0
30/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2280.7700	2394.3300	2.2808	2.3943	0
30/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1067.9500	1021.2300	1.0680	1.0212	500
30/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3012.7400	3139.2600	3.0127	3.1393	0
30/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	762.4000	728.6400	0.7624	0.7286	500
30/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3367.6300	3499.0400	3.3676	3.4990	0
30/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	651.2600	622.3900	0.6513	0.6224	15,500
30/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4034.8300	4173.5900	4.0348	4.1736	0
30/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	488.2500	466.7300	0.4883	0.4667	500
30/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4495.8200	4638.5500	4.4958	4.6386	0
30/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	401.8900	384.3400	0.4019	0.3843	0
30/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5927.3200	6078.4200	5.9273	6.0784	0
30/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	220.1300	210.9500	0.2201	0.2110	500
30/08/2023	2032 On 01-February-24			Bond Future	11.1109	11.0763	87.8053	87.9693	0
30/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	653.2300	692.3200	0.6532	0.6923	1,200
30/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6085.7200	5960.7700	6.0857	5.9608	0
30/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1397.3300	1463.5700	1.3973	1.4636	500
30/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3913.3100	3815.5100	3.9133	3.8155	0
30/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1709.3200	1784.4400	1.7093	1.7844	1,200
30/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3393.6300	3304.7100	3.3936	3.3047	0
30/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1750.0000	1826.1800	1.7500	1.8262	200
30/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3337.1500	3249.2900	3.3372	3.2493	0
30/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2451.9300	2544.1700	2.4519	2.5442	500
30/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2550.9600	2479.1600	2.5510	2.4792	0

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30/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4354.0200	4475.0900	4.3540	4.4751	0
30/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1394.2100	1351.2400	1.3942	1.3512	200
30/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4614.2400	4738.1400	4.6142	4.7381	0
30/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1293.5000	1253.3600	1.2935	1.2534	0
30/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4647.2000	4771.4500	4.6472	4.7715	0
30/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1281.4900	1241.7000	1.2815	1.2417	0
30/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4680.0400	4804.6300	4.6800	4.8046	0
30/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1269.3900	1229.9400	1.2694	1.2299	0
30/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6945.8500	7088.0000	6.9459	7.0880	0
30/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	682.6300	660.7400	0.6826	0.6607	200
30/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7383.3700	7527.8700	7.3834	7.5279	0
30/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	607.9400	588.4000	0.6079	0.5884	1,200
30/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7787.7500	7934.2200	7.7878	7.9342	0
30/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	546.6600	529.0900	0.5467	0.5291	500
30/08/2023	2032 On 02-May-24			Bond Future	11.1991	11.1630	85.6177	85.7851	0
30/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1421.4200	1479.8300	1.4214	1.4798	1,000
30/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5425.4200	5316.4800	5.4254	5.3165	0
30/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1709.1000	1775.0300	1.7091	1.7750	0
30/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4833.9500	4732.5300	4.8340	4.7325	0
30/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1726.1900	1792.5500	1.7262	1.7926	0
30/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4802.5200	4701.5300	4.8025	4.7015	0
30/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1743.1200	1809.8900	1.7431	1.8099	0
30/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4770.9800	4670.4000	4.7710	4.6704	0
30/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1795.0600	1863.1100	1.7951	1.8631	500
30/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4677.6900	4578.3900	4.6777	4.5784	0
30/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1901.7600	1972.3500	1.9018	1.9724	1,550
30/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4494.8700	4398.1100	4.4949	4.3981	0
30/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2313.2800	2392.8400	2.3133	2.3928	1,000
30/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3902.7500	3814.9600	3.9028	3.8150	0
30/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2827.3500	2916.6000	2.8274	2.9166	500
30/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3334.6300	3256.5300	3.3346	3.2565	0
30/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3477.0600	3576.7000	3.4771	3.5767	1,550
30/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2782.0800	2714.3700	2.7821	2.7144	0
30/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8345.8500	8488.2100	8.3459	8.4882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	923.2800	898.2900	0.9233	0.8983	1,000
30/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9318.1900	9464.9700	9.3182	9.4650	0
30/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	756.3300	735.7600	0.7563	0.7358	500
30/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9896.9600	10046.2800	9.8970	10.0463	0
30/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	654.1600	636.1300	0.6542	0.6361	1,550
30/08/2023	2032 On 01-August-24			Bond Future	11.2985	11.2609	87.5183	87.6886	0
30/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2881.0900	2968.5000	2.8811	2.9685	0
30/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3647.1700	3564.3300	3.6472	3.5643	0
30/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2903.7900	2991.5900	2.9038	2.9916	0
30/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3624.1600	3541.7100	3.6242	3.5417	0
30/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2926.5800	3014.7700	2.9266	3.0148	0
30/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3601.2700	3519.2100	3.6013	3.5192	0
30/08/2023	2032 On 07-November-24			Bond Future	11.4344	11.3951	85.3602	85.5329	0
30/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3760.1200	3856.2600	3.7601	3.8563	0
30/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3604.1300	3527.4900	3.6041	3.5275	0
30/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3784.3700	3880.8400	3.7844	3.8808	0
30/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3584.5900	3508.2800	3.5846	3.5083	0
30/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3808.3100	3905.1100	3.8083	3.9051	0
30/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3564.7800	3488.8000	3.5648	3.4888	0
30/08/2023	2033 On 02-November-23			Bond Future	118.9301	118.9474	118.9301	118.9474	2,258
30/08/2023	2033 On 01-February-24			Bond Future	121.6253	121.6432	121.6253	121.6432	6,141
30/08/2023	2033 On 02-May-24			Bond Future	122.9270	122.9447	122.9270	122.9447	0
30/08/2023	2033 On 01-August-24			Bond Future	125.6863	125.7033	125.6863	125.7033	0
30/08/2023	2033 On 07-November-24			Bond Future	127.1091	127.1246	127.1091	127.1246	0
30/08/2023	2037 On 02-November-23			Bond Future	12.0894	12.0364	78.8478	79.1331	67,969
30/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	672.1300	761.2000	0.6721	0.7612	0
30/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3651.5700	3455.3900	3.6516	3.4554	0
30/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	687.2400	777.6500	0.6872	0.7777	0
30/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3609.9100	3415.0700	3.6099	3.4151	0
30/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	702.6800	794.4400	0.7027	0.7944	0
30/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3568.6400	3375.1500	3.5686	3.3752	0
30/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1653.1200	1807.6300	1.6531	1.8076	731
30/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2027.0700	1896.3300	2.0271	1.8963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3251.9500	3465.3600	3.2520	3.4654	731
30/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	989.2000	917.3600	0.9892	0.9174	0
30/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8940.9600	9218.0500	8.9410	9.2181	0
30/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	104.5700	96.4100	0.1046	0.0964	731
30/08/2023	2037 On 01-February-24			Bond Future	12.1937	12.1386	76.3593	76.6511	76,958
30/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2617.3500	2771.5300	2.6174	2.7715	2,500
30/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3168.1200	3030.5000	3.1681	3.0305	0
30/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3243.6000	3416.4100	3.2436	3.4164	0
30/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2632.4300	2513.4400	2.6324	2.5134	0
30/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3273.4500	3447.0700	3.2735	3.4471	0
30/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2610.0800	2491.9000	2.6101	2.4919	0
30/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3303.6100	3478.0400	3.3036	3.4780	0
30/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2588.0900	2470.7200	2.5881	2.4707	0
30/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5290.0500	5506.4000	5.2901	5.5064	0
30/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1540.0000	1464.5500	1.5400	1.4646	2,500
30/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9056.3100	9314.8600	9.0563	9.3149	0
30/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	636.6200	603.3700	0.6366	0.6034	2,500
30/08/2023	2037 On 02-May-24			Bond Future	12.3038	12.2467	78.0766	78.3746	0
30/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1605.5600	1706.5600	1.6056	1.7066	0
30/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6355.2800	6158.2700	6.3553	6.1583	0
30/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1620.9700	1722.6600	1.6210	1.7227	0
30/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6313.9400	6117.6200	6.3139	6.1176	0
30/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1636.7200	1739.1000	1.6367	1.7391	0
30/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6272.9900	6077.3600	6.2730	6.0774	0
30/08/2023	2037 On 01-August-24			Bond Future	12.4261	12.3668	75.5541	75.8581	0
30/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3127.1100	3273.1900	3.1271	3.2732	0
30/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4872.5000	4714.6100	4.8725	4.7146	0
30/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3151.1100	3297.8600	3.1511	3.2979	0
30/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4843.7300	4686.5100	4.8437	4.6865	0
30/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3175.2000	3322.6100	3.1752	3.3226	0
30/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4815.1000	4658.5400	4.8151	4.6585	0
30/08/2023	2037 On 07-November-24			Bond Future	12.5718	12.5101	77.2845	77.5943	0
30/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4306.4300	4476.5700	4.3064	4.4766	0
30/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4315.1900	4175.5500	4.3152	4.1756	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4333.4500	4504.1600	4.3335	4.5042	0
30/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4292.1600	4153.0900	4.2922	4.1531	0
30/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4360.2000	4531.4900	4.3602	4.5315	0
30/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4268.9000	4130.4100	4.2689	4.1304	0
30/08/2023	2038 On 02-November-23			Bond Future	128.6184	129.0091	128.6184	129.0091	4,669
30/08/2023	2038 On 01-February-24			Bond Future	129.5135	129.9134	129.5135	129.9134	0
30/08/2023	2038 On 02-May-24			Bond Future	132.4572	132.8655	132.4572	132.8655	0
30/08/2023	2038 On 01-August-24			Bond Future	133.3612	133.7776	133.3612	133.7776	0
30/08/2023	2038 On 07-November-24			Bond Future	136.4595	136.8835	136.4595	136.8835	0
30/08/2023	2040 On 02-November-23			Bond Future	12.3981	12.3247	78.8696	79.2835	40,938
30/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	296.4900	364.3600	0.2965	0.3644	875
30/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5618.1000	5272.0700	5.6181	5.2721	0
30/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	370.1400	449.9900	0.3701	0.4500	0
30/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5194.6600	4860.6100	5.1947	4.8606	0
30/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	380.2600	461.6800	0.3803	0.4617	0
30/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5142.9700	4810.4900	5.1430	4.8105	0
30/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	390.5000	473.5000	0.3905	0.4735	0
30/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5091.4800	4760.5800	5.0915	4.7606	0
30/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	640.1600	757.6400	0.6402	0.7576	128
30/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4121.5500	3825.1300	4.1216	3.8251	0
30/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1193.1400	1369.0700	1.1931	1.3691	875
30/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2897.8900	2659.9200	2.8979	2.6599	0
30/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2614.5400	2884.6100	2.6145	2.8846	128
30/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1492.5100	1348.6800	1.4925	1.3487	0
30/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3983.0900	4306.1800	3.9831	4.3062	0
30/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	871.6500	780.8400	0.8717	0.7808	875
30/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6815.2900	7194.3900	6.8153	7.1944	0
30/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	308.0200	273.2200	0.3080	0.2732	128
30/08/2023	2040 On 01-February-24			Bond Future	12.5081	12.4319	76.1312	76.5547	93,479
30/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2596.1900	2809.1100	2.5962	2.8091	0
30/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3591.4500	3380.9000	3.5915	3.3809	0
30/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2623.6200	2837.8100	2.6236	2.8378	0
30/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3562.4500	3353.1700	3.5625	3.3532	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2651.2000	2866.6500	2.6512	2.8667	0
30/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3533.6600	3325.6400	3.5337	3.3256	0
30/08/2023	2040 On 02-May-24			Bond Future	12.6234	12.5444	77.8433	78.2759	0
30/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1486.4800	1618.5000	1.4865	1.6185	0
30/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7398.2600	7097.6900	7.3983	7.0977	0
30/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1501.5100	1634.4900	1.5015	1.6345	0
30/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7352.1000	7052.4900	7.3521	7.0525	0
30/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1516.4200	1650.3500	1.5164	1.6504	0
30/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7305.9000	7007.2400	7.3059	7.0072	0
30/08/2023	2040 On 01-August-24			Bond Future	12.7508	12.6687	75.0651	75.5066	0
30/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3140.7000	3344.3000	3.1407	3.3443	0
30/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5502.4800	5264.5800	5.5025	5.2646	0
30/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3165.2100	3369.7600	3.1652	3.3698	0
30/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5470.8600	5233.9100	5.4709	5.2339	0
30/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3189.8000	3395.3100	3.1898	3.3953	0
30/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5439.3900	5203.4000	5.4394	5.2034	0
30/08/2023	2040 On 07-November-24			Bond Future	12.9008	12.8153	76.7837	77.2341	0
30/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4452.8700	4695.4200	4.4529	4.6954	0
30/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4772.7800	4564.9000	4.7728	4.5649	0
30/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4480.8400	4724.2100	4.4808	4.7242	0
30/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4747.9400	4540.8800	4.7479	4.5409	0
30/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4508.5300	4752.7400	4.5085	4.7527	0
30/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4722.8800	4516.6600	4.7229	4.5167	0
30/08/2023	2044 On 02-November-23			Bond Future	12.4810	12.4127	75.0088	75.3946	52,904
30/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	279.2900	339.5500	0.2793	0.3396	0
30/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5851.7500	5526.2600	5.8518	5.5263	0
30/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	287.4700	349.0400	0.2875	0.3490	0
30/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5796.3400	5472.1600	5.7963	5.4722	0
30/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	295.8300	358.7200	0.2958	0.3587	0
30/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5741.2000	5418.3400	5.7412	5.4183	0
30/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	849.1000	980.9200	0.8491	0.9809	5,860
30/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3642.3800	3388.4500	3.6424	3.3885	0
30/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2875.5900	3137.8600	2.8756	3.1379	0
30/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1388.3200	1264.8400	1.3883	1.2648	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
30/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3796.8100	4091.6900	3.7968	4.0917	0
30/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	972.9500	882.0800	0.9730	0.8821	6,375
30/08/2023	2044 On 01-February-24			Bond Future	12.5881	12.5172	72.3091	72.7036	31,817
30/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2202.4600	2384.2800	2.2025	2.3843	0
30/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4001.5400	3788.7800	4.0015	3.7888	0
30/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2227.6000	2410.6400	2.2276	2.4106	0
30/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3968.9700	3757.4300	3.9690	3.7574	0
30/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2253.0700	2437.3400	2.2531	2.4373	0
30/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3936.8100	3726.5000	3.9368	3.7265	0
30/08/2023	2044 On 02-May-24			Bond Future	12.6999	12.6264	73.9351	74.3382	0
30/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1465.2600	1586.7400	1.4653	1.5867	0
30/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7603.0000	7321.3600	7.6030	7.3214	0
30/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1480.2300	1602.6100	1.4802	1.6026	0
30/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7555.4500	7274.7100	7.5555	7.2747	0
30/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1495.0900	1618.3700	1.4951	1.6184	0
30/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7507.8700	7228.0300	7.5079	7.2280	0
30/08/2023	2044 On 01-August-24			Bond Future	12.8230	12.7467	71.1954	71.6067	0
30/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3035.9700	3218.6300	3.0360	3.2186	0
30/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6052.5500	5823.8200	6.0526	5.8238	0
30/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3059.0400	3242.5600	3.0590	3.2426	0
30/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6018.1500	5790.2800	6.0182	5.7903	0
30/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3081.9300	3266.3100	3.0819	3.2663	0
30/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5983.6300	5756.6200	5.9836	5.7566	0
30/08/2023	2044 On 07-November-24			Bond Future	12.9672	12.8878	72.8250	73.2448	0
30/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4652.3100	4879.6200	4.6523	4.8796	0
30/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5007.4500	4814.9900	5.0075	4.8150	0
30/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4680.0000	4908.0500	4.6800	4.9081	0
30/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4982.0700	4790.3500	4.9821	4.7904	0
30/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4707.4300	4936.2300	4.7074	4.9362	0
30/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4956.5000	4765.5300	4.9565	4.7655	0
30/08/2023	2046 On 02-November-23			Bond Future	111.0870	111.5360	111.0870	111.5360	16,148
30/08/2023	2046 On 01-February-24			Bond Future	113.6046	114.0641	113.6046	114.0641	0
30/08/2023	2046 On 02-May-24			Bond Future	114.0382	114.5076	114.0382	114.5076	0
30/08/2023	2046 On 01-August-24			Bond Future	116.5973	117.0761	116.5973	117.0761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	2046 On 07-November-24			Bond Future	117.1041	117.5924	117.1041	117.5924	0
30/08/2023	2050 On 02-November-23			Bond Future	112.8447	113.3444	112.8447	113.3444	14,039
30/08/2023	2050 On 01-February-24			Bond Future	113.1515	113.6628	113.1515	113.6628	0
30/08/2023	2050 On 02-May-24			Bond Future	115.7233	116.2456	115.7233	116.2456	0
30/08/2023	2050 On 01-August-24			Bond Future	116.0150	116.5482	116.0150	116.5482	0
30/08/2023	2050 On 07-November-24			Bond Future	118.7098	119.2536	118.7098	119.2536	0
30/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	AL37 On 02-November-23			Index Future	913.7300	914.5840	913.7300	914.5840	0
30/08/2023	AL37 On 01-February-24			Index Future	934.2160	935.0900	934.2160	935.0900	0
30/08/2023	AL37 On 02-May-24			Index Future	955.2370	956.1300	955.2370	956.1300	0
30/08/2023	AL37 On 01-August-24			Index Future	976.4740	977.3840	976.4740	977.3840	0
30/08/2023	AL37 On 07-November-24			Index Future	998.9760	999.9020	998.9760	999.9020	0
30/08/2023	AL7T On 02-November-23			Index Future	1041.9250	1044.2930	1041.9250	1,044.2930	0
30/08/2023	AL7T On 01-February-24			Index Future	1065.2850	1067.7080	1065.2850	1,067.7080	0
30/08/2023	AL7T On 02-May-24			Index Future	1089.2560	1091.7310	1089.2560	1,091.7310	0
30/08/2023	AL7T On 01-August-24			Index Future	1113.4720	1116.0000	1113.4720	1,116.0000	0
30/08/2023	AL7T On 07-November-24			Index Future	1139.1310	1141.7110	1139.1310	1,141.7110	0
30/08/2023	ALBI On 02-November-23			Index Future	907.9820	910.7050	907.9820	910.7050	107
30/08/2023	ALBI On 01-February-24			Index Future	928.3390	931.1250	928.3390	931.1250	0
30/08/2023	ALBI On 02-May-24			Index Future	949.2280	952.0750	949.2280	952.0750	0
30/08/2023	ALBI On 01-August-24			Index Future	970.3320	973.2390	970.3320	973.2390	0
30/08/2023	ALBI On 07-November-24			Index Future	992.6920	995.6620	992.6920	995.6620	0
30/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	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
30/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/08/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	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
30/08/2023	ES33 On 02-November-23			Bond Future	12.5870	12.5453	72.7911	72.9766	0
30/08/2023	ES33 On 01-February-24			Bond Future	12.7255	12.6820	74.4407	74.6306	0
30/08/2023	ES33 On 02-May-24			Bond Future	12.8672	12.8219	72.3327	72.5265	0
30/08/2023	ES33 On 01-August-24			Bond Future	13.0205	12.9733	73.9544	74.1518	0
30/08/2023	ES33 On 07-November-24			Bond Future	13.2191	13.1698	71.8658	72.0666	0
30/08/2023	ES42 On 02-November-23			Bond Future	13.1146	13.0420	68.4774	68.8461	0
30/08/2023	ES42 On 01-February-24			Bond Future	13.2433	13.1678	70.0294	70.4067	0
30/08/2023	ES42 On 02-May-24			Bond Future	13.3798	13.3013	67.3581	67.7436	0
30/08/2023	ES42 On 01-August-24			Bond Future	13.5235	13.4420	68.8667	69.2602	0
30/08/2023	ES42 On 07-November-24			Bond Future	13.7036	13.6185	66.1934	66.5948	0
30/08/2023	GOVI On 02-November-23			GOVI	895.0780	897.7600	895.0780	897.7600	823
30/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	92780.0000	119600.0000	9.2780	11.9600	0
30/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	92680.0000	119500.0000	9.2680	11.9500	0
30/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	92580.0000	119400.0000	9.2580	11.9400	0
30/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 01-February-24			GOVI	915.1460	917.8890	915.1460	917.8890	0
30/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	351660.0000	379090.0000	35.1660	37.9090	0
30/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	351560.0000	378990.0000	35.1560	37.8990	0
30/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	351460.0000	378890.0000	35.1460	37.8890	0
30/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-May-24			GOVI	935.7380	938.5410	935.7380	938.5410	0
30/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	152320.0000	124290.0000	15.2320	12.4290	0
30/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	152420.0000	124390.0000	15.2420	12.4390	0
30/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	152520.0000	124490.0000	15.2520	12.4490	0
30/08/2023	GOVI On 01-August-24			GOVI	956.5420	959.4050	956.5420	959.4050	0
30/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	131720.0000	160350.0000	13.1720	16.0350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	131620.0000	160250.0000	13.1620	16.0250	0
30/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	131520.0000	160150.0000	13.1520	16.0150	0
30/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 07-November-24			GOVI	978.5840	981.5090	978.5840	981.5090	0
30/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	298040.0000	327290.0000	29.8040	32.7290	0
30/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	297940.0000	327190.0000	29.7940	32.7190	0
30/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	297840.0000	327090.0000	29.7840	32.7090	0
30/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/08/2023	IGOV On 02-November-23			Index Future	333.9280	334.4030	333.9280	334.4030	515
30/08/2023	IGOV On 01-February-24			Index Future	341.4950	341.9820	341.4950	341.9820	0
30/08/2023	IGOV On 02-May-24			Index Future	349.2580	349.7550	349.2580	349.7550	0
30/08/2023	IGOV On 01-August-24			Index Future	357.1000	357.6070	357.1000	357.6070	0
30/08/2023	IGOV On 07-November-24			Index Future	365.4110	365.9270	365.4110	365.9270	0
30/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
30/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/08/2023	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
30/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
30/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.3350	91.6350	91.6650	0
30/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3150	8.3250	91.6850	91.6750	0
30/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3100	8.3150	91.6900	91.6850	0
30/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3050	8.3000	91.6950	91.7000	0
30/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2900	8.2550	91.7100	91.7450	0
30/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2100	8.2200	91.7900	91.7800	0
30/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2000	8.2150	91.8000	91.7850	0
30/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9600	8.0150	92.0400	91.9850	0
30/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.9150	92.1600	92.0850	0
30/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6950	7.7850	92.3050	92.2150	0
30/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.6100	7.7050	92.3900	92.2950	0
30/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6050	7.6400	92.3950	92.3600	0
30/08/2023	R035 On 02-November-23			Bond Future	11.7298	11.6871	84.0027	84.2335	185,199
30/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	146.2800	170.5500	0.1463	0.1706	400
30/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6449.5800	6243.0300	6.4496	6.2430	0
30/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	571.9300	637.9400	0.5719	0.6379	400
30/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3954.9100	3790.1000	3.9549	3.7901	0
30/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1065.3300	1163.8700	1.0653	1.1639	0
30/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2815.7300	2683.4500	2.8157	2.6835	0
30/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1086.1600	1185.8600	1.0862	1.1859	0
30/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2781.0500	2649.9300	2.7811	2.6499	0
30/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1107.1100	1207.9700	1.1071	1.2080	0
30/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2746.5300	2616.5700	2.7465	2.6166	0
30/08/2023	R035 On 02-November-23	11.70	Call	Bond Future	1770.8100	1902.2700	1.7708	1.9023	6,500
30/08/2023	R035 On 02-November-23	11.70	Put	Bond Future	1931.8900	1832.5300	1.9319	1.8325	0
30/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1883.9500	2019.7100	1.8840	2.0197	731
30/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1829.1300	1734.0700	1.8291	1.7341	0
30/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3568.1600	3748.8000	3.5682	3.7488	731
30/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	880.6100	830.4300	0.8806	0.8304	0
30/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6069.5100	6280.9500	6.0695	6.2810	0
30/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	328.9900	309.6100	0.3290	0.3096	400
30/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9315.4600	9541.1600	9.3155	9.5412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	91.2000	86.0800	0.0912	0.0861	731
30/08/2023	R035 On 01-February-24			Bond Future	11.8348	11.7903	85.8861	86.1223	0
30/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	589.0100	636.2700	0.5890	0.6363	400
30/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7388.7800	7199.8500	7.3888	7.1999	0
30/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1208.7300	1288.0200	1.2087	1.2880	400
30/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5118.2000	4961.3000	5.1182	4.9613	0
30/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3893.7700	4049.2400	3.8938	4.0492	0
30/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2094.8900	2014.1700	2.0949	2.0142	0
30/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3926.4000	4082.4900	3.9264	4.0825	0
30/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2076.2300	1996.1300	2.0762	1.9961	0
30/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3959.1400	4115.8300	3.9591	4.1158	0
30/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2057.7400	1978.2400	2.0577	1.9782	0
30/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8657.8500	8866.3600	8.6579	8.8664	0
30/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	654.5300	626.8500	0.6545	0.6269	400
30/08/2023	R035 On 02-May-24			Bond Future	11.9352	11.8890	83.3046	83.5458	0
30/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1806.4800	1896.0400	1.8065	1.8960	0
30/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5814.2400	5662.6600	5.8142	5.6627	0
30/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1825.1600	1915.3300	1.8252	1.9153	0
30/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5777.3500	5626.3800	5.7774	5.6264	0
30/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1843.9600	1934.7300	1.8440	1.9347	0
30/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5740.6400	5590.2700	5.7406	5.5903	0
30/08/2023	R035 On 01-August-24			Bond Future	12.0444	11.9963	85.1543	85.4001	0
30/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3229.6700	3351.7000	3.2297	3.3517	0
30/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4542.3700	4418.6000	4.5424	4.4186	0
30/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3254.4300	3377.0000	3.2544	3.3770	0
30/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4514.9700	4391.7400	4.5150	4.3917	0
30/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3279.2900	3402.4000	3.2793	3.4024	0
30/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4487.7100	4365.0200	4.4877	4.3650	0
30/08/2023	R035 On 07-November-24			Bond Future	12.1921	12.1421	82.5931	82.8432	0
30/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4214.6300	4351.2200	4.2146	4.3512	0
30/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4325.0800	4211.5000	4.3251	4.2115	0
30/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4241.0400	4378.0900	4.2410	4.3781	0
30/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4301.5300	4188.4100	4.3015	4.1884	0
30/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4267.8700	4405.4000	4.2679	4.4054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4278.4400	4165.8000	4.2784	4.1658	0
30/08/2023	R053 On 02-November-23			Bond Future	12.3127	12.2495	95.7602	96.2357	5,189
30/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4918.1600	5279.7400	4.9182	5.2797	0
30/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1325.2400	1211.4000	1.3252	1.2114	0
30/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4968.8800	5331.9000	4.9689	5.3319	0
30/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1306.3300	1193.9300	1.3063	1.1939	0
30/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5019.6100	5384.0700	5.0196	5.3841	0
30/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1287.5200	1176.5600	1.2875	1.1766	0
30/08/2023	R053 On 01-February-24			Bond Future	12.4123	12.3467	97.9074	98.3937	0
30/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6368.8000	6702.5500	6.3688	6.7026	0
30/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2758.2700	2605.6900	2.7583	2.6057	0
30/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6414.8400	6749.6600	6.4148	6.7497	0
30/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2735.7900	2584.2800	2.7358	2.5843	0
30/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6460.9800	6796.8600	6.4610	6.7969	0
30/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2713.5000	2563.0500	2.7135	2.5631	0
30/08/2023	R053 On 02-May-24			Bond Future	12.5156	12.4475	94.2439	94.7408	0
30/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7341.8200	7669.1400	7.3418	7.6691	0
30/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3809.2500	3639.7100	3.8093	3.6397	0
30/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7385.6400	7713.8600	7.3856	7.7139	0
30/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3785.5500	3616.9100	3.7856	3.6169	0
30/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7429.2200	7758.3400	7.4292	7.7583	0
30/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3761.7100	3593.9700	3.7617	3.5940	0
30/08/2023	R053 On 01-August-24			Bond Future	12.6263	12.5557	96.3351	96.8421	0
30/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8006.2000	8332.7500	8.0062	8.3328	0
30/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4535.2100	4354.8100	4.5352	4.3548	0
30/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8047.9000	8375.2700	8.0479	8.3753	0
30/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4510.4500	4330.8700	4.5105	4.3309	0
30/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8089.6400	8417.8200	8.0896	8.4178	0
30/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4485.8300	4307.0600	4.4858	4.3071	0
30/08/2023	R053 On 07-November-24			Bond Future	12.7657	12.6921	92.6723	93.1893	0
30/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6522.5400	6811.8600	6.5225	6.8119	0
30/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6352.5200	6124.7900	6.3525	6.1248	0
30/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6560.1100	6850.3200	6.5601	6.8503	0
30/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6320.4400	6093.6000	6.3204	6.0936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6597.3500	6888.4600	6.5974	6.8885	0
30/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6288.1200	6062.1800	6.2881	6.0622	0
30/08/2023	R186 On 02-November-23			Bond Future	8.8204	8.8204	108.4629	108.4629	116,006
30/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1300.0900	1305.4000	1.3001	1.3054	1,715
30/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	397.1700	402.5100	0.3972	0.4025	0
30/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1778.4000	1782.9700	1.7784	1.7830	0
30/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	251.2900	255.8900	0.2513	0.2559	0
30/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1800.3800	1804.9000	1.8004	1.8049	0
30/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	246.2400	250.7900	0.2462	0.2508	0
30/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1822.4300	1826.9200	1.8224	1.8269	0
30/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	241.2700	245.7900	0.2413	0.2458	0
30/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4317.6700	4318.8600	4.3177	4.3189	0
30/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	26.5200	27.7400	0.0265	0.0277	1,715
30/08/2023	R186 On 01-February-24			Bond Future	8.7903	8.7902	105.5841	105.5843	0
30/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2305.9900	2309.4100	2.3060	2.3094	0
30/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	509.8500	513.0200	0.5099	0.5130	0
30/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2325.1800	2328.5800	2.3252	2.3286	0
30/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	504.0100	507.1600	0.5040	0.5072	0
30/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2344.6400	2348.0400	2.3446	2.3480	0
30/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	498.4500	501.6000	0.4985	0.5016	0
30/08/2023	R186 On 02-May-24			Bond Future	8.7512	8.7513	107.9590	107.9588	0
30/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	490.9600	492.8900	0.4910	0.4929	0
30/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2307.2300	2309.4000	2.3072	2.3094	0
30/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	497.1100	499.0500	0.4971	0.4991	0
30/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2289.2600	2291.4400	2.2893	2.2914	0
30/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	504.8100	506.7600	0.5048	0.5068	0
30/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2272.8400	2275.0300	2.2728	2.2750	0
30/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2864.3000	2866.5400	2.8643	2.8665	2,030
30/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	586.6400	589.1200	0.5866	0.5891	0
30/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	4144.3800	4146.1500	4.1444	4.1462	0
30/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	344.1200	346.1300	0.3441	0.3461	2,030
30/08/2023	R186 On 01-August-24			Bond Future	8.7184	8.7190	105.0466	105.0454	0
30/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1308.0000	1309.4000	1.3080	1.3094	0
30/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1390.9300	1393.5200	1.3909	1.3935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1320.4800	1321.8900	1.3205	1.3219	0
30/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1381.8300	1384.4300	1.3818	1.3844	0
30/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1332.6100	1334.0200	1.3326	1.3340	0
30/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1372.3800	1374.9800	1.3724	1.3750	0
30/08/2023	R186 On 07-November-24			Bond Future	8.7278	8.7293	107.4564	107.4535	0
30/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1865.3000	1865.2300	1.8653	1.8652	0
30/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1092.9300	1095.7300	1.0929	1.0957	0
30/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1878.1900	1878.1100	1.8782	1.8781	0
30/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1086.7100	1089.5000	1.0867	1.0895	0
30/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1891.1000	1891.0100	1.8911	1.8910	0
30/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1080.5200	1083.3000	1.0805	1.0833	0
30/08/2023	R197 On 02-November-23			Bond Future	341.6884	341.7286	341.6884	341.7286	0
30/08/2023	R202 On 02-November-23			Bond Future	257.8389	257.4475	257.8389	257.4475	4,618
30/08/2023	R202 On 01-February-24			Bond Future	258.7046	258.3049	258.7046	258.3049	460
30/08/2023	R202 On 02-May-24			Bond Future	264.5848	264.1748	264.5848	264.1748	0
30/08/2023	R202 On 01-August-24			Bond Future	265.4258	265.0043	265.4258	265.0043	0
30/08/2023	R202 On 07-November-24			Bond Future	271.5928	271.1574	271.5928	271.1574	0
30/08/2023	R209 On 02-November-23			Bond Future	11.8061	11.7632	64.9262	65.1298	26,307
30/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	654.7600	725.0200	0.6548	0.7250	0
30/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2963.9800	2830.6800	2.9640	2.8307	0
30/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	669.1700	740.4300	0.6692	0.7404	0
30/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2928.7200	2796.4200	2.9287	2.7964	0
30/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	683.7800	756.0500	0.6838	0.7561	0
30/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2893.7100	2762.4200	2.8937	2.7624	0
30/08/2023	R209 On 01-February-24			Bond Future	11.8962	11.8517	66.3819	66.5902	1,690
30/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3092.2700	3223.1200	3.0923	3.2231	0
30/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2058.9500	1981.5300	2.0590	1.9815	0
30/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3119.7500	3251.1700	3.1198	3.2512	0
30/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2040.7900	1963.9400	2.0408	1.9639	0
30/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3147.3200	3279.3000	3.1473	3.2793	0
30/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2022.7800	1946.4900	2.0228	1.9465	0
30/08/2023	R209 On 02-May-24			Bond Future	11.9899	11.9439	64.7216	64.9343	0
30/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1474.1400	1549.5400	1.4741	1.5495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5408.7500	5271.4900	5.4088	5.2715	0
30/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1490.0800	1566.0200	1.4901	1.5660	0
30/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5374.7300	5238.0100	5.3747	5.2380	0
30/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1505.9300	1582.4000	1.5059	1.5824	0
30/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5340.6800	5204.4900	5.3407	5.2045	0
30/08/2023	R209 On 01-August-24			Bond Future	12.0917	12.0441	66.1583	66.3751	0
30/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2738.6300	2844.1500	2.7386	2.8442	0
30/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4175.4200	4064.1300	4.1754	4.0641	0
30/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2760.3000	2866.3100	2.7603	2.8663	0
30/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4150.3200	4039.5200	4.1503	4.0395	0
30/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2781.8000	2888.2900	2.7818	2.8883	0
30/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4125.0900	4014.7700	4.1251	4.0148	0
30/08/2023	R209 On 07-November-24			Bond Future	12.2227	12.1733	64.5201	64.7408	0
30/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3769.6600	3891.3800	3.7697	3.8914	0
30/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3826.2400	3727.2100	3.8262	3.7272	0
30/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3793.1200	3915.2600	3.7931	3.9153	0
30/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3805.0700	3706.4600	3.8051	3.7065	0
30/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3816.9100	3939.4700	3.8169	3.9395	0
30/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3784.2800	3686.0900	3.7843	3.6861	0
30/08/2023	R210 On 02-November-23			Bond Future	227.5346	227.5779	227.5346	227.5779	206
30/08/2023	R210 On 01-February-24			Bond Future	232.6910	232.7358	232.6910	232.7358	300
30/08/2023	R210 On 02-May-24			Bond Future	234.7233	234.7679	234.7233	234.7679	0
30/08/2023	R210 On 01-August-24			Bond Future	239.9912	240.0348	239.9912	240.0348	0
30/08/2023	R210 On 07-November-24			Bond Future	242.2313	242.2723	242.2313	242.2723	0
30/08/2023	R213 On 02-November-23			Bond Future	10.7349	10.7016	82.6977	82.8434	34,857
30/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1916.9700	2017.1500	1.9170	2.0172	731
30/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1026.3000	980.7900	1.0263	0.9808	0
30/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2409.9700	2520.0500	2.4100	2.5201	0
30/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	790.3900	754.7800	0.7904	0.7548	0
30/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2440.2800	2550.8900	2.4403	2.5509	0
30/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	778.0800	743.0000	0.7781	0.7430	0
30/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2470.8600	2582.0000	2.4709	2.5820	0
30/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	766.0700	731.5200	0.7661	0.7315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3477.1300	3601.7200	3.4771	3.6017	731
30/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	466.2300	445.1300	0.4662	0.4451	0
30/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8102.2700	8246.0700	8.1023	8.2461	0
30/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	53.6400	51.7500	0.0536	0.0518	731
30/08/2023	R213 On 01-February-24			Bond Future	10.8164	10.7815	84.5518	84.7010	0
30/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4631.5300	4749.2000	4.6315	4.7492	0
30/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	971.2800	939.7700	0.9713	0.9398	0
30/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4662.3000	4780.2500	4.6623	4.7803	0
30/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	961.8200	930.5900	0.9618	0.9306	0
30/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4693.3000	4811.5200	4.6933	4.8115	0
30/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	952.6200	921.6600	0.9526	0.9217	0
30/08/2023	R213 On 02-May-24			Bond Future	10.8931	10.8565	82.8940	83.0462	0
30/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1584.0500	1645.3100	1.5841	1.6453	0
30/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4184.0200	4093.1100	4.1840	4.0931	0
30/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1599.6100	1661.2500	1.5996	1.6613	0
30/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4156.3500	4065.8200	4.1564	4.0658	0
30/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1615.0100	1677.0400	1.6150	1.6770	0
30/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4128.5400	4038.4000	4.1285	4.0384	0
30/08/2023	R213 On 01-August-24			Bond Future	10.9793	10.9411	84.7351	84.8899	0
30/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2759.5400	2840.7600	2.7595	2.8408	0
30/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3244.0800	3170.5200	3.2441	3.1705	0
30/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2780.4800	2862.0400	2.7805	2.8620	0
30/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3224.2500	3151.0300	3.2243	3.1510	0
30/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2801.4900	2883.3900	2.8015	2.8834	0
30/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3204.5200	3131.6400	3.2045	3.1316	0
30/08/2023	R213 On 07-November-24			Bond Future	11.1095	11.0695	83.1199	83.2770	0
30/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3511.4600	3600.4900	3.5115	3.6005	0
30/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3118.8100	3050.7300	3.1188	3.0507	0
30/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3533.4600	3622.7800	3.5335	3.6228	0
30/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3101.8500	3034.0600	3.1019	3.0341	0
30/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3555.1400	3644.7600	3.5551	3.6448	0
30/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3084.6000	3017.1100	3.0846	3.0171	0
30/08/2023	R214 On 02-November-23			Bond Future	12.2416	12.1682	60.2920	60.6436	20,268
30/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	331.9500	402.9900	0.3320	0.4030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4298.5200	4017.9500	4.2985	4.0180	0
30/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	340.8300	413.2400	0.3408	0.4132	0
30/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4254.7500	3975.5500	4.2548	3.9756	0
30/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	349.9600	423.7500	0.3500	0.4238	0
30/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4211.2900	3933.4700	4.2113	3.9335	0
30/08/2023	R214 On 01-February-24			Bond Future	12.3423	12.2662	61.6438	62.0035	0
30/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2073.6200	2251.1700	2.0736	2.2512	0
30/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3036.6900	2854.5800	3.0367	2.8546	0
30/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2096.3000	2274.9700	2.0963	2.2750	0
30/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3011.1900	2830.2000	3.0112	2.8302	0
30/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2119.1000	2298.8800	2.1191	2.2989	0
30/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2985.8600	2805.9800	2.9859	2.8060	0
30/08/2023	R214 On 02-May-24			Bond Future	12.4383	12.3595	59.7249	60.0923	0
30/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1290.4400	1405.7000	1.2904	1.4057	0
30/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6121.9900	5869.7600	6.1220	5.8698	0
30/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1303.3700	1419.4600	1.3034	1.4195	0
30/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6082.4800	5831.0800	6.0825	5.8311	0
30/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1316.5600	1433.4900	1.3166	1.4335	0
30/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6043.2900	5792.7300	6.0433	5.7927	0
30/08/2023	R214 On 01-August-24			Bond Future	12.5408	12.4594	61.0510	61.4261	0
30/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2784.0500	2961.4400	2.7841	2.9614	0
30/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4570.9100	4373.2100	4.5709	4.3732	0
30/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2805.5300	2983.7300	2.8055	2.9837	0
30/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4544.3900	4347.5000	4.5444	4.3475	0
30/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2826.8600	3005.8700	2.8269	3.0059	0
30/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4517.7800	4321.7000	4.5178	4.3217	0
30/08/2023	R214 On 07-November-24			Bond Future	12.6745	12.5900	59.1448	59.5276	0
30/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3766.4300	3972.8200	3.7664	3.9728	0
30/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4103.7800	3927.3300	4.1038	3.9273	0
30/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3789.9100	3997.0100	3.7899	3.9970	0
30/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4081.7900	3906.0500	4.0818	3.9061	0
30/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3813.4600	4021.2600	3.8135	4.0213	0
30/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4059.9100	3884.8700	4.0599	3.8849	0
30/08/2023	R248 On 02-November-23			Bond Future	12.3957	12.3120	73.7817	74.2661	232,736

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	287.7700	363.2100	0.2878	0.3632	0
30/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5982.4900	5573.6100	5.9825	5.5736	0
30/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	295.3500	372.3100	0.2954	0.3723	0
30/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5924.3800	5517.0200	5.9244	5.5170	0
30/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	303.1600	381.6600	0.3032	0.3817	0
30/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5866.5900	5460.7700	5.8666	5.4608	0
30/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	670.8400	809.2700	0.6708	0.8093	207
30/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4247.6900	3901.8000	4.2477	3.9018	0
30/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2364.7700	2660.5000	2.3648	2.6605	207
30/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1769.2700	1580.6800	1.7693	1.5807	0
30/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6731.2600	7170.1400	6.7313	7.1701	0
30/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	353.0300	307.5900	0.3530	0.3076	207
30/08/2023	R248 On 01-February-24			Bond Future	12.5027	12.4158	75.4360	75.9313	0
30/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	930.4100	1055.9500	0.9304	1.0560	1,000
30/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7034.1300	6664.3200	7.0341	6.6643	0
30/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2198.9600	2420.3600	2.1990	2.4204	0
30/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4306.5600	4032.6100	4.3066	4.0326	0
30/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2224.2600	2447.1800	2.2243	2.4472	0
30/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4272.2900	3999.8600	4.2723	3.9999	0
30/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2249.6900	2474.1400	2.2497	2.4741	0
30/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4238.2300	3967.3300	4.2382	3.9673	0
30/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2622.1200	2867.5900	2.6221	2.8676	1,000
30/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3786.6500	3536.7700	3.7867	3.5368	0
30/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6204.4500	6577.8400	6.2045	6.5778	0
30/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1576.5900	1454.6300	1.5766	1.4546	1,000
30/08/2023	R248 On 02-May-24			Bond Future	12.6048	12.5147	72.6830	73.1891	0
30/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1369.9100	1511.9600	1.3699	1.5120	0
30/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8307.3400	7943.2100	8.3073	7.9432	0
30/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1384.3700	1527.5300	1.3844	1.5275	0
30/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8256.1400	7893.1200	8.2561	7.8931	0
30/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1398.7500	1542.9900	1.3988	1.5430	0
30/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8204.9600	7843.0200	8.2050	7.8430	0
30/08/2023	R248 On 01-August-24			Bond Future	12.7140	12.6206	74.2966	74.8133	13,000
30/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3411.7600	3654.0400	3.4118	3.6540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5753.9600	5479.4600	5.7540	5.4795	0
30/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3437.2600	3680.6200	3.4373	3.6806	0
30/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5721.2800	5447.8600	5.7213	5.4479	0
30/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3463.1200	3707.5700	3.4631	3.7076	0
30/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5689.0400	5416.7100	5.6890	5.4167	0
30/08/2023	R248 On 07-November-24			Bond Future	12.8554	12.7582	71.5488	72.0764	0
30/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4684.3400	4969.2100	4.6843	4.9692	0
30/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5092.9200	4850.2600	5.0929	4.8503	0
30/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4712.7600	4998.5800	4.7128	4.9986	0
30/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5066.9100	4825.2000	5.0669	4.8252	0
30/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4741.2400	5028.0000	4.7412	5.0280	0
30/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5041.0400	4800.2700	5.0410	4.8003	0
30/08/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0