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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
24/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	2025 On 02-November-23			Bond Future	173.1224	173.0682	173.1224	173.0682	5,228
24/08/2023	2025 On 01-February-24			Bond Future	175.2510	175.2075	175.2510	175.2075	214
24/08/2023	2025 On 02-May-24			Bond Future	179.2328	179.2038	179.2328	179.2038	0
24/08/2023	2025 On 01-August-24			Bond Future	181.4118	181.4474	181.4118	181.4474	0
24/08/2023	2025 On 07-November-24			Bond Future	185.6234	185.6890	185.6234	185.6890	0
24/08/2023	2029 On 02-November-23			Bond Future	125.5552	125.5678	125.5552	125.5678	1,287
24/08/2023	2029 On 01-February-24			Bond Future	128.4011	128.4225	128.4011	128.4225	728
24/08/2023	2029 On 02-May-24			Bond Future	129.9504	129.9838	129.9504	129.9838	0
24/08/2023	2029 On 01-August-24			Bond Future	132.8649	132.9462	132.8649	132.9462	0
24/08/2023	2029 On 07-November-24			Bond Future	134.5464	134.6512	134.5464	134.6512	0
24/08/2023	2030 On 02-November-23			Bond Future	10.2238	10.3226	92.0621	91.6446	89,364

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	344.6900	278.2200	0.3447	0.2782	800
24/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3168.6900	3519.7300	3.1687	3.5197	0
24/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	736.1400	599.0400	0.7361	0.5990	500
24/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2164.2300	2444.6400	2.1642	2.4446	0
24/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1054.7300	866.8800	1.0547	0.8669	800
24/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1709.1400	1938.8000	1.7091	1.9388	0
24/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1789.4000	1520.5600	1.7894	1.5206	500
24/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1088.5100	1237.1800	1.0885	1.2372	0
24/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2430.3800	2114.0000	2.4304	2.1140	500
24/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	771.0100	872.1400	0.7710	0.8721	0
24/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2984.0300	2638.4400	2.9840	2.6384	0
24/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	583.5400	655.4600	0.5835	0.6555	0
24/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	3015.8100	2669.0500	3.0158	2.6691	0
24/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	574.3800	645.1300	0.5744	0.6451	0
24/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	3047.8200	2699.6500	3.0478	2.6997	0
24/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	565.4700	634.8100	0.5655	0.6348	0
24/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	4048.8900	3669.1100	4.0489	3.6691	500
24/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	350.0200	387.7500	0.3500	0.3878	0
24/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	5143.4200	4744.8100	5.1434	4.7448	0
24/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	209.7400	228.6400	0.2097	0.2286	500
24/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5649.7800	5245.7300	5.6498	5.2457	0
24/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	165.7400	179.2000	0.1657	0.1792	800
24/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	8219.3300	7803.7200	8.2193	7.8037	0
24/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	49.8600	51.7600	0.0499	0.0518	500
24/08/2023	2030 On 01-February-24			Bond Future	10.2808	10.3835	90.1208	89.7001	0
24/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	948.7200	813.7000	0.9487	0.8137	400
24/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	3928.5200	4214.1400	3.9285	4.2141	0
24/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1390.5000	1217.8700	1.3905	1.2179	500
24/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3013.7900	3261.8000	3.0138	3.2618	0
24/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1453.9800	1276.5600	1.4540	1.2766	1,360
24/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	2909.4500	3152.6700	2.9095	3.1527	0
24/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1569.7600	1383.5700	1.5698	1.3836	500
24/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2732.4600	2966.9100	2.7325	2.9669	0
24/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1697.2400	1500.9800	1.6972	1.5010	400

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24/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2568.3400	2792.7200	2.5683	2.7927	0
24/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1869.5700	1660.5900	1.8696	1.6606	200
24/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2367.4600	2579.1200	2.3675	2.5791	0
24/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2357.3300	2118.7700	2.3573	2.1188	500
24/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	1910.1100	2092.1900	1.9101	2.0922	0
24/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3946.5100	3640.1100	3.9465	3.6401	0
24/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1051.8000	1166.0400	1.0518	1.1660	700
24/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4876.9300	4543.8300	4.8769	4.5438	0
24/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	770.5100	858.0500	0.7705	0.8581	1,360
24/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	5001.0300	4664.8800	5.0010	4.6649	0
24/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	739.8000	824.2900	0.7398	0.8243	0
24/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	5032.1700	4695.2800	5.0322	4.6953	0
24/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	732.3000	816.0500	0.7323	0.8161	0
24/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	5063.3800	4725.7400	5.0634	4.7257	0
24/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	724.8800	807.8800	0.7249	0.8079	0
24/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6282.0900	5920.5000	6.2821	5.9205	0
24/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	491.9000	550.9500	0.4919	0.5510	200
24/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6611.0600	6244.3800	6.6111	6.2444	0
24/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	444.0000	497.9600	0.4440	0.4980	500
24/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6644.0300	6276.9900	6.6440	6.2770	0
24/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	439.4000	493.0000	0.4394	0.4930	500
24/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7443.3600	7065.7500	7.4434	7.0658	0
24/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	343.3500	386.3800	0.3434	0.3864	400
24/08/2023	2030 On 02-May-24			Bond Future	10.3463	10.4527	92.1469	91.7248	0
24/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1366.2000	1207.0000	1.3662	1.2070	1,000
24/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4148.5200	4411.4200	4.1485	4.4114	0
24/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1583.3800	1407.9900	1.5834	1.4080	0
24/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	3748.5800	3995.2900	3.7486	3.9953	0
24/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1598.7700	1422.2800	1.5988	1.4223	0
24/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3723.0100	3968.6200	3.7230	3.9686	0
24/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1613.9700	1436.3900	1.6140	1.4364	0
24/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3697.2700	3941.7900	3.6973	3.9418	0
24/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2182.8500	1969.1100	2.1829	1.9691	1,000
24/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	2927.7900	3136.1500	2.9278	3.1362	0

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24/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3172.3300	2912.0800	3.1723	2.9121	500
24/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2091.7500	2253.6000	2.0918	2.2536	0
24/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3662.8000	3384.7400	3.6628	3.3847	1,080
24/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	1802.7800	1946.8200	1.8028	1.9468	0
24/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4456.2900	4151.7800	4.4563	4.1518	500
24/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1443.0100	1560.6000	1.4430	1.5606	0
24/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6851.2900	6498.0100	6.8513	6.4980	0
24/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	780.4700	849.2900	0.7805	0.8493	1,000
24/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	8218.3600	7846.8000	8.2184	7.8468	0
24/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	562.3000	612.8400	0.5623	0.6128	1,080
24/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10598.3500	10201.6100	10.5984	10.2016	0
24/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	257.4300	282.7900	0.2574	0.2828	500
24/08/2023	2030 On 01-August-24			Bond Future	10.4258	10.5297	90.1861	89.7882	0
24/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2734.6400	2462.8900	2.7346	2.4629	0
24/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	2949.2700	3075.3800	2.9493	3.0754	0
24/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2754.9500	2482.3200	2.7550	2.4823	0
24/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	2931.0900	3056.3200	2.9311	3.0563	0
24/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2775.6900	2501.8200	2.7757	2.5018	0
24/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	2913.3500	3037.3400	2.9134	3.0373	0
24/08/2023	2030 On 07-November-24			Bond Future	10.5363	10.6430	92.2515	91.8589	0
24/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3487.1000	3248.4800	3.4871	3.2485	0
24/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	2739.4600	2893.4400	2.7395	2.8934	0
24/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3508.5800	3269.2400	3.5086	3.2692	0
24/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	2724.4300	2877.6900	2.7244	2.8777	0
24/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3530.5000	3290.4500	3.5305	3.2905	0
24/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2709.8700	2862.4200	2.7099	2.8624	0
24/08/2023	2032 On 02-November-23			Bond Future	11.0077	11.1167	85.9749	85.4480	200,592
24/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	384.7500	290.6700	0.3848	0.2907	7,750
24/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3655.5000	4088.2900	3.6555	4.0883	0
24/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	693.6000	537.1000	0.6936	0.5371	500
24/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	2802.1900	3172.5600	2.8022	3.1726	0
24/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	710.1000	550.3000	0.7101	0.5503	500
24/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	2768.6100	3135.6800	2.7686	3.1357	0
24/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	926.5200	726.0100	0.9265	0.7260	500

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24/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2387.0300	2713.3900	2.3870	2.7134	0
24/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1594.8400	1301.1800	1.5948	1.3012	0
24/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1632.1100	1865.3200	1.6321	1.8653	500
24/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1840.4000	1521.3000	1.8404	1.5213	500
24/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1442.2000	1649.9700	1.4422	1.6500	0
24/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2223.3500	1869.9000	2.2234	1.8699	0
24/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1201.2700	1374.6900	1.2013	1.3747	0
24/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2254.0900	1898.1400	2.2541	1.8981	0
24/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1184.2700	1355.1900	1.1843	1.3552	0
24/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2285.1700	1926.5800	2.2852	1.9266	0
24/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1167.6400	1335.9200	1.1676	1.3359	0
24/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2410.7300	2042.4000	2.4107	2.0424	0
24/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1102.7300	1261.2700	1.1027	1.2613	500
24/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3146.0000	2730.6200	3.1460	2.7306	0
24/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	800.4800	911.9700	0.8005	0.9120	500
24/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3501.0300	3069.0200	3.5010	3.0690	0
24/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	689.4800	784.3400	0.6895	0.7843	15,500
24/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4166.9300	3709.5800	4.1669	3.7096	0
24/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	525.1700	594.6900	0.5252	0.5947	500
24/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4626.2700	4155.0100	4.6263	4.1550	0
24/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	437.1600	492.7700	0.4372	0.4928	0
24/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6050.6800	5552.8300	6.0507	5.5528	0
24/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	248.3100	277.3300	0.2483	0.2773	500
24/08/2023	2032 On 01-February-24			Bond Future	11.0903	11.2030	87.9030	87.3701	0
24/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	706.1300	588.3700	0.7061	0.5884	1,200
24/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6040.9200	6456.0300	6.0409	6.4560	0
24/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1475.8000	1274.6200	1.4758	1.2746	500
24/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	3894.0800	4225.7700	3.8941	4.2258	0
24/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1794.9400	1565.9900	1.7949	1.5660	1,200
24/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3381.5500	3685.4700	3.3816	3.6855	0
24/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1836.4500	1604.1900	1.8365	1.6042	200
24/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3325.9000	3626.5100	3.3259	3.6265	0
24/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2549.8200	2266.9000	2.5498	2.2669	500
24/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2551.1500	2801.1000	2.5512	2.8011	0

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24/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4466.4700	4090.3900	4.4665	4.0904	0
24/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1408.9600	1565.7500	1.4090	1.5658	200
24/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4727.6100	4342.1700	4.7276	4.3422	0
24/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1309.1700	1456.6000	1.3092	1.4566	0
24/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4760.6800	4374.1000	4.7607	4.3741	0
24/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1297.2700	1443.5600	1.2973	1.4436	0
24/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4793.6200	4405.9000	4.7936	4.4059	0
24/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1285.2700	1430.4200	1.2853	1.4304	0
24/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7061.7500	6614.4100	7.0618	6.6144	0
24/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	700.8300	786.3600	0.7008	0.7864	200
24/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7499.0200	7043.4200	7.4990	7.0434	0
24/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	625.8900	703.1600	0.6259	0.7032	1,200
24/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7903.0800	7440.5500	7.9031	7.4406	0
24/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	564.2900	634.6300	0.5643	0.6346	500
24/08/2023	2032 On 02-May-24			Bond Future	11.1777	11.2941	85.7168	85.1796	0
24/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1484.6300	1291.6100	1.4846	1.2916	1,000
24/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5389.5000	5733.7400	5.3895	5.7337	0
24/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1778.4200	1535.6200	1.7784	1.5356	0
24/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4804.1400	5098.6000	4.8041	5.0986	0
24/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1795.8400	1551.6100	1.7958	1.5516	0
24/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4773.0400	5066.0700	4.7730	5.0661	0
24/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1813.1000	1567.7000	1.8131	1.5677	0
24/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4741.8300	5033.6900	4.7418	5.0337	0
24/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1866.0300	1616.3500	1.8660	1.6164	500
24/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4649.5300	4937.1100	4.6495	4.9371	0
24/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1974.6800	1716.7100	1.9747	1.7167	1,550
24/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4468.6600	4747.9500	4.4687	4.7480	0
24/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2392.8200	2097.3800	2.3928	2.0974	1,000
24/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	3883.1600	4124.9800	3.8832	4.1250	0
24/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2913.5600	2572.4600	2.9136	2.5725	500
24/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3321.7100	3517.8700	3.3217	3.5179	0
24/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3569.7700	3187.9200	3.5698	3.1879	1,550
24/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2775.6600	2931.0700	2.7757	2.9311	0
24/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8455.7700	7948.5200	8.4558	7.9485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	934.0700	964.0800	0.9341	0.9641	1,000
24/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9428.5100	8912.7300	9.4285	8.9127	0
24/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	767.5200	789.0000	0.7675	0.7890	500
24/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	10007.0700	9503.8400	10.0071	9.5038	0
24/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	665.1400	699.1700	0.6651	0.6992	1,550
24/08/2023	2032 On 01-August-24			Bond Future	11.2765	11.3913	87.6180	87.1005	0
24/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2958.0100	2680.6000	2.9580	2.6806	0
24/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3624.3600	3864.5100	3.6244	3.8645	0
24/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2980.9600	2702.3700	2.9810	2.7024	0
24/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3601.6000	3840.5700	3.6016	3.8406	0
24/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3004.0000	2724.2400	3.0040	2.7242	0
24/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3578.9600	3816.7600	3.5790	3.8168	0
24/08/2023	2032 On 07-November-24			Bond Future	11.4118	11.5296	85.4594	84.9436	0
24/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3838.0500	3558.2800	3.8381	3.5583	0
24/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3582.8000	3818.8200	3.5828	3.8188	0
24/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3862.5000	3581.7600	3.8625	3.5818	0
24/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3563.4600	3798.5100	3.5635	3.7985	0
24/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3886.6400	3604.9300	3.8866	3.6049	0
24/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3543.8500	3777.9300	3.5439	3.7779	0
24/08/2023	2033 On 02-November-23			Bond Future	118.7654	118.4760	118.7654	118.4760	2,258
24/08/2023	2033 On 01-February-24			Bond Future	121.4575	121.1694	121.4575	121.1694	6,141
24/08/2023	2033 On 02-May-24			Bond Future	122.7537	122.4699	122.7537	122.4699	0
24/08/2023	2033 On 01-August-24			Bond Future	125.5069	125.2612	125.5069	125.2612	0
24/08/2023	2033 On 07-November-24			Bond Future	126.9197	126.6887	126.9197	126.6887	0
24/08/2023	2037 On 02-November-23			Bond Future	12.0605	12.1590	79.0031	78.4752	63,455
24/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	780.9100	641.8900	0.7809	0.6419	0
24/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3605.1000	3993.9600	3.6051	3.9940	0
24/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	797.2500	656.0700	0.7973	0.6561	0
24/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3564.6700	3951.3700	3.5647	3.9514	0
24/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	813.9300	670.5800	0.8139	0.6706	0
24/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3524.6400	3909.1700	3.5246	3.9092	0
24/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1812.5700	1564.4700	1.8126	1.5645	731
24/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2031.2700	2311.0500	2.0313	2.3111	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3437.9400	3081.8200	3.4379	3.0818	731
24/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1019.9400	1191.7000	1.0199	1.1917	0
24/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9114.0400	8615.5500	9.1140	8.6156	0
24/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	122.4000	151.7900	0.1224	0.1518	731
24/08/2023	2037 On 01-February-24			Bond Future	12.1636	12.2649	76.5185	75.9841	76,958
24/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2751.0000	2465.4100	2.7510	2.4654	2,500
24/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3142.6600	3391.4200	3.1427	3.3914	0
24/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3387.9900	3069.0500	3.3880	3.0691	0
24/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2617.7100	2833.1200	2.6177	2.8331	0
24/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3418.2900	3097.8900	3.4183	3.0979	0
24/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2595.8100	2809.7600	2.5958	2.8098	0
24/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3448.8900	3127.0500	3.4489	3.1271	0
24/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2574.2600	2786.7700	2.5743	2.7868	0
24/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5454.4600	5057.1800	5.4545	5.0572	0
24/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1545.3000	1682.3700	1.5453	1.6824	2,500
24/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9229.9900	8756.8900	9.2300	8.7569	0
24/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	651.1900	712.4400	0.6512	0.7124	2,500
24/08/2023	2037 On 02-May-24			Bond Future	12.2727	12.3767	78.2386	77.6990	0
24/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1693.3800	1505.0700	1.6934	1.5051	0
24/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6281.1200	6632.3900	6.2811	6.6324	0
24/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1709.2600	1519.7000	1.7093	1.5197	0
24/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6240.2500	6590.2700	6.2403	6.5903	0
24/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1725.4800	1534.6600	1.7255	1.5347	0
24/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6199.7700	6548.5300	6.1998	6.5485	0
24/08/2023	2037 On 01-August-24			Bond Future	12.3940	12.4966	75.7183	75.1953	0
24/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3236.8900	3138.5800	3.2369	3.1386	0
24/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4818.0700	5242.8000	4.8181	5.2428	0
24/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3261.2900	3161.9600	3.2613	3.1620	0
24/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4789.7000	5213.4100	4.7897	5.2134	0
24/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3285.7700	3185.4300	3.2858	3.1854	0
24/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4761.4600	5184.1600	4.7615	5.1842	0
24/08/2023	2037 On 07-November-24			Bond Future	12.5387	12.6434	77.4501	76.9271	0
24/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4423.9100	4252.4700	4.4239	4.2525	0
24/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4267.0600	4618.6700	4.2671	4.6187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4451.2500	4278.8200	4.4513	4.2788	0
24/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4244.3500	4594.9700	4.2444	4.5950	0
24/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4478.3100	4304.9000	4.4783	4.3049	0
24/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4221.4000	4571.0400	4.2214	4.5710	0
24/08/2023	2038 On 02-November-23			Bond Future	128.9520	129.4130	128.9520	129.4130	4,669
24/08/2023	2038 On 01-February-24			Bond Future	129.8550	130.3354	129.8550	130.3354	0
24/08/2023	2038 On 02-May-24			Bond Future	132.8052	133.3082	132.8052	133.3082	0
24/08/2023	2038 On 01-August-24			Bond Future	133.7123	134.2753	133.7123	134.2753	0
24/08/2023	2038 On 07-November-24			Bond Future	136.8146	137.4124	136.8146	137.4124	0
24/08/2023	2040 On 02-November-23			Bond Future	12.3696	12.4784	79.0301	78.4202	39,462
24/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	366.2700	279.0000	0.3663	0.2790	875
24/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5527.3600	6050.0300	5.5274	6.0500	0
24/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	449.8800	347.1600	0.4499	0.3472	0
24/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5113.8800	5621.1000	5.1139	5.6211	0
24/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	461.2800	356.5200	0.4613	0.3565	0
24/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5063.4700	5568.6500	5.0635	5.5687	0
24/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	472.7900	365.9900	0.4728	0.3660	0
24/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5013.2500	5516.3900	5.0133	5.5164	0
24/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	748.3800	596.6100	0.7484	0.5966	128
24/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4069.2500	4527.4200	4.0693	4.5274	0
24/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1338.2600	1108.3900	1.3383	1.1084	875
24/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	2882.4900	3262.5600	2.8825	3.2626	0
24/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2801.0200	2438.7200	2.8010	2.4387	128
24/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1518.4700	1766.1100	1.5185	1.7661	0
24/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4180.4700	3738.0100	4.1805	3.7380	0
24/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	908.5100	1075.9900	0.9085	1.0760	875
24/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7007.3600	6471.6000	7.0074	6.4716	0
24/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	339.5700	413.7500	0.3396	0.4138	128
24/08/2023	2040 On 01-February-24			Bond Future	12.4784	12.5905	76.2957	75.6775	92,091
24/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2732.4700	2335.9400	2.7325	2.3359	0
24/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3563.1900	3784.9200	3.5632	3.7849	0
24/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2760.4800	2361.6400	2.7605	2.3616	0
24/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3534.7700	3754.1900	3.5348	3.7542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2788.6200	2387.6800	2.7886	2.3877	0
24/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3506.5400	3723.8600	3.5065	3.7239	0
24/08/2023	2040 On 02-May-24			Bond Future	12.5927	12.7079	78.0108	77.3854	0
24/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1571.6600	1366.6200	1.5717	1.3666	0
24/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7315.9400	7736.3300	7.3159	7.7363	0
24/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1587.1800	1380.7000	1.5872	1.3807	0
24/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7270.2700	7689.2200	7.2703	7.6892	0
24/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1602.5800	1394.6700	1.6026	1.3947	0
24/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7224.5600	7642.0800	7.2246	7.6421	0
24/08/2023	2040 On 01-August-24			Bond Future	12.7191	12.8336	75.2350	74.6241	0
24/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3252.3600	2954.1800	3.2524	2.9542	0
24/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5444.2700	5756.9300	5.4443	5.7569	0
24/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3277.2800	2976.9200	3.2773	2.9769	0
24/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5413.0600	5723.5400	5.4131	5.7235	0
24/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3302.2900	2999.7500	3.3023	2.9998	0
24/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5382.0100	5690.3100	5.3820	5.6903	0
24/08/2023	2040 On 07-November-24			Bond Future	12.8682	12.9853	76.9550	76.3420	0
24/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4573.9700	4263.7500	4.5740	4.2638	0
24/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4722.5300	5025.3000	4.7225	5.0253	0
24/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4602.2600	4290.9200	4.6023	4.2909	0
24/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4698.0100	4999.6600	4.6980	4.9997	0
24/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4630.2800	4317.8200	4.6303	4.3178	0
24/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4673.2800	4973.8100	4.6733	4.9738	0
24/08/2023	2044 On 02-November-23			Bond Future	12.4523	12.5456	75.1706	74.6467	52,876
24/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	346.8400	273.4300	0.3468	0.2734	0
24/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5757.5300	6208.0400	5.7575	6.2080	0
24/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	356.2300	281.2500	0.3562	0.2813	0
24/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5703.3300	6152.2700	5.7033	6.1523	0
24/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	365.8100	289.2300	0.3658	0.2892	0
24/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5649.4100	6096.7500	5.6494	6.0968	0
24/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	974.4700	813.9000	0.9745	0.8139	5,860
24/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3605.9800	3969.3300	3.6060	3.9693	0
24/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	3067.3400	2739.1400	3.0673	2.7391	0
24/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1418.3000	1614.0200	1.4183	1.6140	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
24/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3995.6600	3621.2100	3.9957	3.6212	0
24/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1010.0300	1159.5000	1.0100	1.1595	6,375
24/08/2023	2044 On 01-February-24			Bond Future	12.5582	12.6542	72.4748	71.9442	31,817
24/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2330.3700	2066.5400	2.3304	2.0665	0
24/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	3963.6900	4230.4600	3.9637	4.2305	0
24/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2356.1400	2090.6600	2.3561	2.0907	0
24/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3931.7500	4196.8700	3.9318	4.1969	0
24/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2382.2400	2115.1000	2.3822	2.1151	0
24/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3900.2200	4163.6800	3.9002	4.1637	0
24/08/2023	2044 On 02-May-24			Bond Future	12.6690	12.7675	74.1040	73.5679	0
24/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1550.1900	1369.0600	1.5502	1.3691	0
24/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7519.1000	7874.0700	7.5191	7.8741	0
24/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1565.6600	1383.2700	1.5657	1.3833	0
24/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7472.0500	7825.7600	7.4721	7.8258	0
24/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1581.0200	1397.3800	1.5810	1.3974	0
24/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7424.9700	7777.4300	7.4250	7.7774	0
24/08/2023	2044 On 01-August-24			Bond Future	12.7911	12.8884	71.3666	70.8457	0
24/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3146.1500	2790.8300	3.1462	2.7908	0
24/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5991.4800	6157.0800	5.9915	6.1571	0
24/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3169.6200	2813.0700	3.1696	2.8131	0
24/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5957.4800	6121.8500	5.9575	6.1219	0
24/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3192.9200	2835.1400	3.1929	2.8351	0
24/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5923.3700	6086.5100	5.9234	6.0865	0
24/08/2023	2044 On 07-November-24			Bond Future	12.9344	13.0337	72.9979	72.4764	0
24/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4776.0900	4367.8200	4.7761	4.3678	0
24/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4958.3200	5071.6300	4.9583	5.0716	0
24/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4804.1100	4394.9300	4.8041	4.3949	0
24/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4933.2700	5045.6700	4.9333	5.0457	0
24/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4831.8500	4421.7800	4.8319	4.4218	0
24/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4908.0100	5019.5200	4.9080	5.0195	0
24/08/2023	2046 On 02-November-23			Bond Future	111.5514	111.2124	111.5514	111.2124	16,148
24/08/2023	2046 On 01-February-24			Bond Future	114.0800	113.7409	114.0800	113.7409	0
24/08/2023	2046 On 02-May-24			Bond Future	114.5221	114.1856	114.5221	114.1856	0
24/08/2023	2046 On 01-August-24			Bond Future	117.0898	116.7874	117.0898	116.7874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	2046 On 07-November-24			Bond Future	117.6010	117.3106	117.6010	117.3106	0
24/08/2023	2050 On 02-November-23			Bond Future	113.1657	113.1748	113.1657	113.1748	14,087
24/08/2023	2050 On 01-February-24			Bond Future	113.4802	113.4974	113.4802	113.4974	0
24/08/2023	2050 On 02-May-24			Bond Future	116.0583	116.0859	116.0583	116.0859	0
24/08/2023	2050 On 01-August-24			Bond Future	116.3531	116.4237	116.3531	116.4237	0
24/08/2023	2050 On 07-November-24			Bond Future	119.0522	119.1433	119.0522	119.1433	0
24/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	AL37 On 02-November-23			Index Future	912.7860	909.7120	912.7860	909.7120	0
24/08/2023	AL37 On 01-February-24			Index Future	933.2560	930.1750	933.2560	930.1750	0
24/08/2023	AL37 On 02-May-24			Index Future	954.2470	951.1790	954.2470	951.1790	0
24/08/2023	AL37 On 01-August-24			Index Future	975.4470	972.6540	975.4470	972.6540	0
24/08/2023	AL37 On 07-November-24			Index Future	997.8970	995.1970	997.8970	995.1970	0
24/08/2023	AL7T On 02-November-23			Index Future	1042.9640	1036.8890	1042.9640	1,036.8890	0
24/08/2023	AL7T On 01-February-24			Index Future	1066.3530	1060.2120	1066.3530	1,060.2120	0
24/08/2023	AL7T On 02-May-24			Index Future	1090.3380	1084.1530	1090.3380	1,084.1530	0
24/08/2023	AL7T On 01-August-24			Index Future	1114.5600	1108.6300	1114.5600	1,108.6300	0
24/08/2023	AL7T On 07-November-24			Index Future	1140.2120	1134.3240	1140.2120	1,134.3240	0
24/08/2023	ALBI On 02-November-23			Index Future	908.8170	903.8810	908.8170	903.8810	107
24/08/2023	ALBI On 01-February-24			Index Future	929.1970	924.2130	929.1970	924.2130	0
24/08/2023	ALBI On 02-May-24			Index Future	950.0980	945.0830	950.0980	945.0830	0
24/08/2023	ALBI On 01-August-24			Index Future	971.2050	966.4200	971.2050	966.4200	0
24/08/2023	ALBI On 07-November-24			Index Future	993.5570	988.8180	993.5570	988.8180	0
24/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	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
24/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/08/2023	C210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/08/2023	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
24/08/2023	ES33 On 02-November-23			Bond Future	12.5654	12.6645	72.8870	72.4481	0
24/08/2023	ES33 On 01-February-24			Bond Future	12.7029	12.8052	74.5392	74.0952	0
24/08/2023	ES33 On 02-May-24			Bond Future	12.8438	12.9491	72.4326	71.9850	0
24/08/2023	ES33 On 01-August-24			Bond Future	12.9964	13.0999	74.0551	73.6241	0
24/08/2023	ES33 On 07-November-24			Bond Future	13.1944	13.3003	71.9664	71.5368	0
24/08/2023	ES42 On 02-November-23			Bond Future	13.0825	13.1815	68.6398	68.1406	0
24/08/2023	ES42 On 01-February-24			Bond Future	13.2100	13.3119	70.1958	69.6899	0
24/08/2023	ES42 On 02-May-24			Bond Future	13.3452	13.4501	67.5276	67.0163	0
24/08/2023	ES42 On 01-August-24			Bond Future	13.4878	13.5916	69.0387	68.5412	0
24/08/2023	ES42 On 07-November-24			Bond Future	13.6667	13.7731	66.3670	65.8687	0
24/08/2023	GOVI On 02-November-23			GOVI	895.9140	891.0270	895.9140	891.0270	823
24/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	101140.0000	52270.0000	10.1140	5.2270	0
24/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	101040.0000	52170.0000	10.1040	5.2170	0
24/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	100940.0000	52070.0000	10.0940	5.2070	0
24/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 01-February-24			GOVI	916.0050	911.0690	916.0050	911.0690	0
24/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	360250.0000	310890.0000	36.0250	31.0890	0
24/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	360150.0000	310790.0000	36.0150	31.0790	0
24/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	360050.0000	310690.0000	36.0050	31.0690	0
24/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-May-24			GOVI	936.6090	931.6420	936.6090	931.6420	0
24/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	143610.0000	193280.0000	14.3610	19.3280	0
24/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	143710.0000	193380.0000	14.3710	19.3380	0
24/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	143810.0000	193480.0000	14.3810	19.3480	0
24/08/2023	GOVI On 01-August-24			GOVI	957.4160	952.6760	957.4160	952.6760	0
24/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	140460.0000	93060.0000	14.0460	9.3060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	140360.0000	92960.0000	14.0360	9.2960	0
24/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	140260.0000	92860.0000	14.0260	9.2860	0
24/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 07-November-24			GOVI	979.4510	974.7560	979.4510	974.7560	0
24/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	306710.0000	259760.0000	30.6710	25.9760	0
24/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	306610.0000	259660.0000	30.6610	25.9660	0
24/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	306510.0000	259560.0000	30.6510	25.9560	0
24/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/08/2023	IGOV On 02-November-23			Index Future	334.4180	334.2900	334.4180	334.2900	515
24/08/2023	IGOV On 01-February-24			Index Future	341.9980	341.8900	341.9980	341.8900	0
24/08/2023	IGOV On 02-May-24			Index Future	349.7690	349.6890	349.7690	349.6890	0
24/08/2023	IGOV On 01-August-24			Index Future	357.6170	357.6610	357.6170	357.6610	0
24/08/2023	IGOV On 07-November-24			Index Future	365.9280	366.0310	365.9280	366.0310	0
24/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
24/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/08/2023	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
24/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
24/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3350	8.3650	91.6650	91.6350	0
24/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3100	8.3450	91.6900	91.6550	0
24/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3000	8.3300	91.7000	91.6700	0
24/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.2950	8.3250	91.7050	91.6750	0
24/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2850	8.3100	91.7150	91.6900	0
24/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2450	8.2700	91.7550	91.7300	0
24/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2200	8.2600	91.7800	91.7400	0
24/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0800	8.1500	91.9200	91.8500	0
24/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9400	7.9700	92.0600	92.0300	0
24/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8000	7.8450	92.2000	92.1550	0
24/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7200	7.7500	92.2800	92.2500	0
24/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.7000	7.7050	92.3000	92.2950	0
24/08/2023	R035 On 02-November-23			Bond Future	11.7111	11.8148	84.1037	83.5463	173,231
24/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	184.9900	138.4600	0.1850	0.1385	400
24/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6387.2600	6898.1700	6.3873	6.8982	0
24/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	658.3000	501.1900	0.6583	0.5012	400
24/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	3940.2500	4340.5800	3.9403	4.3406	0
24/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1179.8400	941.5600	1.1798	0.9416	0
24/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	2829.2100	3148.3700	2.8292	3.1484	0
24/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1201.5500	960.1600	1.2016	0.9602	0
24/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2795.4100	3111.4600	2.7954	3.1115	0
24/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1223.3600	978.9800	1.2234	0.9790	0
24/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2761.7500	3074.8100	2.7618	3.0748	0
24/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2021.5500	1688.2100	2.0216	1.6882	731
24/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1865.7000	2089.8000	1.8657	2.0898	0
24/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3717.0000	3276.6900	3.7170	3.2767	731
24/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	928.4200	1045.5500	0.9284	1.0456	0
24/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6207.7900	5697.5900	6.2078	5.6976	0
24/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	366.2400	413.4800	0.3662	0.4135	400
24/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9435.3700	8892.0100	9.4354	8.8920	0
24/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	110.0800	124.1600	0.1101	0.1242	731
24/08/2023	R035 On 01-February-24			Bond Future	11.8153	11.9222	85.9898	85.4255	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	640.2000	528.7700	0.6402	0.5288	400
24/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7336.2800	7789.0900	7.3363	7.7891	0
24/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1284.8100	1098.3600	1.2848	1.0984	400
24/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5090.5900	5468.3800	5.0906	5.4684	0
24/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4011.5900	3644.7400	4.0116	3.6447	0
24/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2109.0200	2306.4100	2.1090	2.3064	0
24/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4044.4400	3676.1600	4.0444	3.6762	0
24/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2090.5800	2286.5400	2.0906	2.2865	0
24/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4077.3900	3707.6900	4.0774	3.7077	0
24/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2072.3000	2266.8400	2.0723	2.2668	0
24/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8783.1100	8289.7000	8.7831	8.2897	0
24/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	676.1000	746.9300	0.6761	0.7469	400
24/08/2023	R035 On 02-May-24			Bond Future	11.9150	12.0249	83.4099	82.8403	0
24/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1880.2600	1634.8800	1.8803	1.6349	0
24/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5782.7100	6106.9600	5.7827	6.1070	0
24/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1899.3200	1650.4400	1.8993	1.6504	0
24/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5746.2000	6066.9500	5.7462	6.0670	0
24/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1918.4800	1666.1100	1.9185	1.6661	0
24/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5709.8500	6027.1100	5.7099	6.0271	0
24/08/2023	R035 On 01-August-24			Bond Future	12.0236	12.1320	85.2605	84.7088	0
24/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3313.4500	3106.4900	3.3135	3.1065	0
24/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4520.0000	4864.7100	4.5200	4.8647	0
24/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3338.4900	3130.3600	3.3385	3.1304	0
24/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4492.8800	4836.4200	4.4929	4.8364	0
24/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3363.6100	3154.3300	3.3636	3.1543	0
24/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4465.8800	4808.2700	4.4659	4.8083	0
24/08/2023	R035 On 07-November-24			Bond Future	12.1709	12.2817	82.6991	82.1478	0
24/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4299.4700	3951.1600	4.2995	3.9512	0
24/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4303.9200	4506.9000	4.3039	4.5069	0
24/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4326.0800	3976.7500	4.3261	3.9768	0
24/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4280.5700	4482.5300	4.2806	4.4825	0
24/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4353.1200	4002.0600	4.3531	4.0021	0
24/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4257.6900	4457.9200	4.2577	4.4579	0
24/08/2023	R053 On 02-November-23			Bond Future	12.3147	12.4082	95.7446	95.0500	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
24/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5018.1400	4532.5200	5.0181	4.5325	0
24/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1440.8700	1649.8700	1.4409	1.6499	0
24/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5068.3600	4580.3600	5.0684	4.5804	0
24/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1421.4600	1628.0800	1.4215	1.6281	0
24/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5118.5900	4628.3700	5.1186	4.6284	0
24/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1402.1500	1606.5500	1.4022	1.6066	0
24/08/2023	R053 On 01-February-24			Bond Future	12.4144	12.5105	97.8919	97.1881	0
24/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6437.2100	5931.4300	6.4372	5.9314	0
24/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2842.1600	3040.1200	2.8422	3.0401	0
24/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6483.1100	5975.8600	6.4831	5.9759	0
24/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2819.5400	3016.0300	2.8195	3.0160	0
24/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6529.1000	6020.1400	6.5291	6.0201	0
24/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2797.1000	2991.8800	2.7971	2.9919	0
24/08/2023	R053 On 02-May-24			Bond Future	12.5179	12.6166	94.2272	93.5162	0
24/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7394.3900	6775.7600	7.3944	6.7758	0
24/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3878.5200	3970.9400	3.8785	3.9709	0
24/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7438.1300	6818.1500	7.4381	6.8182	0
24/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3854.7400	3945.8100	3.8547	3.9458	0
24/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7481.6300	6860.6000	7.4816	6.8606	0
24/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3830.8200	3920.8400	3.8308	3.9208	0
24/08/2023	R053 On 01-August-24			Bond Future	12.6290	12.7266	96.3162	95.6243	0
24/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8047.1900	7446.8900	8.0472	7.4469	0
24/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4595.1200	4686.7600	4.5951	4.6868	0
24/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8088.8200	7487.6000	8.0888	7.4876	0
24/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4570.2900	4661.0100	4.5703	4.6610	0
24/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8130.5000	7528.3600	8.1305	7.5284	0
24/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4545.6100	4635.4100	4.5456	4.6354	0
24/08/2023	R053 On 07-November-24			Bond Future	12.7689	12.8687	92.6498	91.9569	0
24/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6554.5600	6000.9900	6.5546	6.0010	0
24/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6406.9900	6546.3800	6.4070	6.5464	0
24/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6592.1100	6037.3900	6.5921	6.0374	0
24/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6374.8900	6513.1300	6.3749	6.5131	0
24/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6629.3300	6073.4700	6.6293	6.0735	0
24/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6342.5500	6479.6500	6.3426	6.4797	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R186 On 02-November-23			Bond Future	8.9008	8.9961	108.2417	107.9804	112,131
24/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1186.2900	1023.0600	1.1863	1.0231	1,715
24/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	504.6200	602.7100	0.5046	0.6027	0
24/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1638.5200	1445.2600	1.6385	1.4453	0
24/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	332.6600	400.7200	0.3327	0.4007	0
24/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1659.4400	1465.0000	1.6594	1.4650	0
24/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	326.5500	393.4300	0.3266	0.3934	0
24/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1680.4600	1485.0000	1.6805	1.4850	0
24/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	320.5500	386.4100	0.3206	0.3864	0
24/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4112.7200	3859.5600	4.1127	3.8596	0
24/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	42.8200	50.9800	0.0428	0.0510	1,715
24/08/2023	R186 On 01-February-24			Bond Future	8.8786	8.9807	105.3584	105.0984	0
24/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2164.2700	1974.1300	2.1643	1.9741	0
24/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	593.8000	663.6600	0.5938	0.6637	0
24/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2182.8100	1992.0100	2.1828	1.9920	0
24/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	587.3100	656.5100	0.5873	0.6565	0
24/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2201.6400	2010.1900	2.2016	2.0102	0
24/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	581.1200	649.6700	0.5811	0.6497	0
24/08/2023	R186 On 02-May-24			Bond Future	8.8495	8.9587	107.7273	107.4708	0
24/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	441.6000	366.2000	0.4416	0.3662	0
24/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2489.5900	2670.6700	2.4896	2.6707	0
24/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	447.2100	371.1000	0.4472	0.3711	0
24/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2471.0800	2651.4500	2.4711	2.6515	0
24/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	454.3200	377.4100	0.4543	0.3774	0
24/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2454.0700	2633.6400	2.4541	2.6336	0
24/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2710.2000	2514.6500	2.7102	2.5147	2,030
24/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	664.2600	725.1900	0.6643	0.7252	0
24/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3964.2000	3745.5600	3.9642	3.7456	0
24/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	395.6600	433.5000	0.3957	0.4335	2,030
24/08/2023	R186 On 01-August-24			Bond Future	8.8293	8.9333	104.8078	104.5845	0
24/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1204.6600	1088.0100	1.2047	1.0880	0
24/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1526.3700	1632.9800	1.5264	1.6330	0
24/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1216.5400	1098.9000	1.2165	1.0989	0
24/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1516.6700	1622.2900	1.5167	1.6223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1228.0800	1110.2600	1.2281	1.1103	0
24/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1506.6300	1612.0700	1.5066	1.6121	0
24/08/2023	R186 On 07-November-24			Bond Future	8.8563	8.9665	107.2088	106.9971	0
24/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1732.1100	1551.4200	1.7321	1.5514	0
24/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1207.3300	1238.2800	1.2073	1.2383	0
24/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1744.5000	1563.4200	1.7445	1.5634	0
24/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1200.6100	1231.1700	1.2006	1.2312	0
24/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1756.9300	1575.4600	1.7569	1.5755	0
24/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1193.9400	1224.1100	1.1939	1.2241	0
24/08/2023	R197 On 02-November-23			Bond Future	342.0375	342.0775	342.0375	342.0775	0
24/08/2023	R202 On 02-November-23			Bond Future	258.1343	257.7470	258.1343	257.7470	4,618
24/08/2023	R202 On 01-February-24			Bond Future	259.0080	258.6293	259.0080	258.6293	460
24/08/2023	R202 On 02-May-24			Bond Future	264.8924	264.5281	264.8924	264.5281	0
24/08/2023	R202 On 01-August-24			Bond Future	265.7305	265.4543	265.7305	265.4543	0
24/08/2023	R202 On 07-November-24			Bond Future	271.8965	271.6565	271.8965	271.6565	0
24/08/2023	R209 On 02-November-23			Bond Future	11.7819	11.8801	65.0412	64.5775	26,973
24/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	748.7800	616.3700	0.7488	0.6164	0
24/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	2942.9600	3274.3200	2.9430	3.2743	0
24/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	764.1600	629.8600	0.7642	0.6299	0
24/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	2908.6700	3238.1400	2.9087	3.2381	0
24/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	779.7400	643.4500	0.7797	0.6435	0
24/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	2874.6300	3202.1100	2.8746	3.2021	0
24/08/2023	R209 On 01-February-24			Bond Future	11.8710	11.9719	66.4999	66.0301	1,690
24/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3209.4600	2915.8500	3.2095	2.9159	0
24/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2058.2200	2234.3700	2.0582	2.2344	0
24/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3237.2300	2942.3800	3.2372	2.9424	0
24/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2040.3500	2215.2600	2.0404	2.2153	0
24/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3265.0900	2968.9900	3.2651	2.9690	0
24/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2022.6300	2196.2900	2.0226	2.1963	0
24/08/2023	R209 On 02-May-24			Bond Future	11.9639	12.0672	64.8416	64.3670	0
24/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1545.9400	1349.9300	1.5459	1.3499	0
24/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5360.5600	5639.1000	5.3606	5.6391	0
24/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1562.2900	1363.1200	1.5623	1.3631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5326.9500	5602.3300	5.3270	5.6023	0
24/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1578.5400	1376.5900	1.5785	1.3766	0
24/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5293.3000	5565.9000	5.2933	5.5659	0
24/08/2023	R209 On 01-August-24			Bond Future	12.0650	12.1669	66.2798	65.8185	0
24/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2824.5100	2728.4500	2.8245	2.7285	0
24/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4139.8500	4505.0300	4.1399	4.5050	0
24/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2846.4900	2749.5000	2.8465	2.7495	0
24/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4115.0600	4479.3100	4.1151	4.4793	0
24/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2868.2900	2770.3700	2.8683	2.7704	0
24/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4090.1300	4453.4500	4.0901	4.4535	0
24/08/2023	R209 On 07-November-24			Bond Future	12.1953	12.2991	64.6422	64.1807	0
24/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3860.4300	3615.8800	3.8604	3.6159	0
24/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3794.8500	4011.8000	3.7949	4.0118	0
24/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3884.1300	3638.7200	3.8841	3.6387	0
24/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3773.9200	3990.0100	3.7739	3.9900	0
24/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3908.1600	3661.3300	3.9082	3.6613	0
24/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3753.3700	3968.0400	3.7534	3.9680	0
24/08/2023	R210 On 02-November-23			Bond Future	227.6224	227.6453	227.6224	227.6453	206
24/08/2023	R210 On 01-February-24			Bond Future	232.7818	232.8208	232.7818	232.8208	300
24/08/2023	R210 On 02-May-24			Bond Future	234.8120	234.8727	234.8120	234.8727	0
24/08/2023	R210 On 01-August-24			Bond Future	240.0777	240.2251	240.0777	240.2251	0
24/08/2023	R210 On 07-November-24			Bond Future	242.3070	242.4972	242.3070	242.4972	0
24/08/2023	R213 On 02-November-23			Bond Future	10.7302	10.8288	82.7182	82.2882	33,410
24/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1992.8900	1703.7100	1.9929	1.7037	731
24/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1081.6600	1222.5400	1.0817	1.2225	0
24/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2484.7000	2161.7600	2.4847	2.1618	0
24/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	844.5600	951.6800	0.8446	0.9517	0
24/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2514.8800	2190.1500	2.5149	2.1902	0
24/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	832.1200	937.4500	0.8321	0.9375	0
24/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2545.3300	2218.7000	2.5453	2.2187	0
24/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	819.9800	923.4100	0.8200	0.9234	0
24/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3544.9100	3174.2100	3.5449	3.1742	731
24/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	513.4500	572.8100	0.5135	0.5728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	8137.3700	7710.3400	8.1374	7.7103	0
24/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	68.1800	71.2100	0.0682	0.0712	731
24/08/2023	R213 On 01-February-24			Bond Future	10.8114	10.9135	84.5732	84.1391	0
24/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4684.9600	4349.0700	4.6850	4.3491	0
24/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1003.3000	1101.5400	1.0033	1.1015	0
24/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4715.6400	4378.9200	4.7156	4.3789	0
24/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	993.7500	1091.1600	0.9938	1.0912	0
24/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4746.5700	4409.0300	4.7466	4.4090	0
24/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	984.4800	1081.0700	0.9845	1.0811	0
24/08/2023	R213 On 02-May-24			Bond Future	10.8880	10.9933	82.9151	82.4785	0
24/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1622.0500	1442.9000	1.6221	1.4429	0
24/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4200.8900	4458.3400	4.2009	4.4583	0
24/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1637.7300	1457.2200	1.6377	1.4572	0
24/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4173.3400	4429.4300	4.1733	4.4294	0
24/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1653.2600	1471.9000	1.6533	1.4719	0
24/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4145.6600	4400.9000	4.1457	4.4009	0
24/08/2023	R213 On 01-August-24			Bond Future	10.9743	11.0773	84.7553	84.3392	0
24/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2795.9500	2528.2900	2.7960	2.5283	0
24/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3260.3300	3408.6900	3.2603	3.4087	0
24/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2816.9600	2548.3700	2.8170	2.5484	0
24/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3240.5700	3388.0000	3.2406	3.3880	0
24/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2838.0400	2568.2000	2.8380	2.5682	0
24/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3220.9100	3367.0900	3.2209	3.3671	0
24/08/2023	R213 On 07-November-24			Bond Future	11.1049	11.2104	83.1379	82.7255	0
24/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3543.9200	3328.4400	3.5439	3.3284	0
24/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3133.2000	3330.1500	3.1332	3.3302	0
24/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3565.9500	3349.7100	3.5660	3.3497	0
24/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3116.2700	3312.4600	3.1163	3.3125	0
24/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3587.6800	3371.4000	3.5877	3.3714	0
24/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3099.0700	3295.2200	3.0991	3.2952	0
24/08/2023	R214 On 02-November-23			Bond Future	12.2073	12.3055	60.4559	59.9890	22,215
24/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	407.1500	322.5100	0.4072	0.3225	0
24/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4209.8500	4592.0600	4.2099	4.5921	0
24/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	417.2200	330.9600	0.4172	0.3310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4167.2700	4547.8600	4.1673	4.5479	0
24/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	427.5400	339.6300	0.4275	0.3396	0
24/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4125.0000	4503.9400	4.1250	4.5039	0
24/08/2023	R214 On 01-February-24			Bond Future	12.3067	12.4075	61.8116	61.3384	0
24/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2199.7300	1950.9600	2.1997	1.9510	0
24/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	2994.9900	3219.4100	2.9950	3.2194	0
24/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2223.0000	1972.7700	2.2230	1.9728	0
24/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	2970.0800	3193.0400	2.9701	3.1930	0
24/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2246.3900	1994.7100	2.2464	1.9947	0
24/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2945.3400	3166.8500	2.9453	3.1669	0
24/08/2023	R214 On 02-May-24			Bond Future	12.4015	12.5047	59.8959	59.4173	0
24/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1372.7000	1205.6500	1.3727	1.2057	0
24/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6033.1800	6344.7400	6.0332	6.3447	0
24/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1386.1100	1218.0900	1.3861	1.2181	0
24/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5994.1500	6304.7400	5.9942	6.3047	0
24/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1399.7900	1230.4500	1.3998	1.2305	0
24/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5955.4500	6264.7200	5.9555	6.2647	0
24/08/2023	R214 On 01-August-24			Bond Future	12.5030	12.6051	61.2247	60.7575	0
24/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2894.4600	2610.6400	2.8945	2.6106	0
24/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4507.5500	4691.0000	4.5076	4.6910	0
24/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2916.3600	2630.5500	2.9164	2.6306	0
24/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4481.4500	4662.9100	4.4815	4.6629	0
24/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2938.1000	2650.5500	2.9381	2.6506	0
24/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4455.2500	4634.9700	4.4553	4.6350	0
24/08/2023	R214 On 07-November-24			Bond Future	12.6355	12.7396	59.3208	58.8520	0
24/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3885.4900	3611.2100	3.8855	3.6112	0
24/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4046.8600	4241.3000	4.0469	4.2413	0
24/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3909.3100	3634.1700	3.9093	3.6342	0
24/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4025.2100	4218.7900	4.0252	4.2188	0
24/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3933.1900	3657.1900	3.9332	3.6572	0
24/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4003.6600	4196.3800	4.0037	4.1964	0
24/08/2023	R248 On 02-November-23			Bond Future	12.3514	12.4396	74.0374	73.5303	232,817
24/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	370.5700	295.4600	0.3706	0.2955	0
24/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5809.6400	6241.6000	5.8096	6.2416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	379.5300	302.9500	0.3795	0.3030	0
24/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5752.9100	6183.4000	5.7529	6.1834	0
24/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	388.7500	310.6600	0.3888	0.3107	0
24/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5696.5300	6125.5100	5.6965	6.1255	0
24/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	807.7400	671.6800	0.8077	0.6717	207
24/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4128.9400	4499.9500	4.1289	4.5000	0
24/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2603.3800	2312.1600	2.6034	2.3122	207
24/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1752.2300	1968.0800	1.7522	1.9681	0
24/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7009.8800	6564.6900	7.0099	6.5647	0
24/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	376.0000	437.8800	0.3760	0.4379	207
24/08/2023	R248 On 01-February-24			Bond Future	12.4566	12.5473	75.6977	75.1843	0
24/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1035.7100	885.8800	1.0357	0.8859	1,000
24/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6877.7200	7241.2900	6.8777	7.2413	0
24/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2367.8200	2111.5800	2.3678	2.1116	0
24/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4213.7100	4470.8700	4.2137	4.4709	0
24/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2394.0300	2136.2100	2.3940	2.1362	0
24/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4180.3500	4435.9300	4.1804	4.4359	0
24/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2420.4000	2160.9800	2.4204	2.1610	0
24/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4147.2300	4401.2100	4.1472	4.4012	0
24/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2805.3300	2523.2900	2.8053	2.5233	1,000
24/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3708.1500	3939.5100	3.7082	3.9395	0
24/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6451.3000	6040.4400	6.4513	6.0404	0
24/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1561.7300	1664.2700	1.5617	1.6643	1,000
24/08/2023	R248 On 02-May-24			Bond Future	12.5572	12.6500	72.9499	72.4314	0
24/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1477.8600	1308.8300	1.4779	1.3088	0
24/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8148.3300	8497.8600	8.1483	8.4979	0
24/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1493.0400	1322.6000	1.4930	1.3226	0
24/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8097.8500	8445.9700	8.0979	8.4460	0
24/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1508.1100	1336.6600	1.5081	1.3367	0
24/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8047.3600	8394.4700	8.0474	8.3945	0
24/08/2023	R248 On 01-August-24			Bond Future	12.6648	12.7563	74.5682	74.0649	13,000
24/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3573.5500	3257.2700	3.5736	3.2573	0
24/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5644.1500	5831.1200	5.6442	5.8311	0
24/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3599.6600	3282.2700	3.5997	3.2823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5612.0800	5797.9400	5.6121	5.7979	0
24/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3626.1400	3307.3600	3.6261	3.3074	0
24/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5580.4600	5764.9300	5.5805	5.7649	0
24/08/2023	R248 On 07-November-24			Bond Future	12.8045	12.8978	71.8244	71.3209	0
24/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4862.6600	4489.3200	4.8627	4.4893	0
24/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4995.6500	5125.8400	4.9957	5.1258	0
24/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4891.5900	4517.0700	4.8916	4.5171	0
24/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4970.1500	5099.1600	4.9702	5.0992	0
24/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4920.5800	4545.1800	4.9206	4.5452	0
24/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4944.7900	5072.9200	4.9448	5.0729	0