



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

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
31/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	2025 On 02-November-23			Bond Future	173.0359	173.0788	173.0359	173.0788	5,228
31/08/2023	2025 On 01-February-24			Bond Future	175.1493	175.2059	175.1493	175.2059	214
31/08/2023	2025 On 02-May-24			Bond Future	179.0950	179.1883	179.0950	179.1883	0
31/08/2023	2025 On 01-August-24			Bond Future	181.2117	181.3716	181.2117	181.3716	0
31/08/2023	2025 On 07-November-24			Bond Future	185.3811	185.5878	185.3811	185.5878	0
31/08/2023	2029 On 02-November-23			Bond Future	125.5518	125.5658	125.5518	125.5658	2,068
31/08/2023	2029 On 01-February-24			Bond Future	128.3877	128.4113	128.3877	128.4113	728
31/08/2023	2029 On 02-May-24			Bond Future	129.9131	129.9630	129.9131	129.9630	0
31/08/2023	2029 On 01-August-24			Bond Future	132.7820	132.8800	132.7820	132.8800	0
31/08/2023	2029 On 07-November-24			Bond Future	134.4366	134.5681	134.4366	134.5681	0
31/08/2023	2030 On 02-November-23			Bond Future	10.2974	10.2297	91.7510	92.0369	90,080

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	236.6100	301.8100	0.2366	0.3018	800
31/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3371.7700	3151.0200	3.3718	3.1510	0
31/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	572.3300	674.8400	0.5723	0.6748	500
31/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2311.5800	2128.1400	2.3116	2.1281	0
31/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	861.2300	985.7000	0.8612	0.9857	800
31/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	1826.8000	1665.3200	1.8268	1.6653	0
31/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1550.8100	1714.0000	1.5508	1.7140	500
31/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1161.0800	1038.3200	1.1611	1.0383	0
31/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2168.7200	2355.9400	2.1687	2.3559	500
31/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	820.5100	721.7800	0.8205	0.7218	0
31/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2708.5400	2912.6300	2.7085	2.9126	0
31/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	619.2100	537.3500	0.6192	0.5374	0
31/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2739.6100	2944.6300	2.7396	2.9446	0
31/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	609.3400	528.4100	0.6093	0.5284	0
31/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2770.9200	2976.8600	2.7709	2.9769	0
31/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	599.7300	519.7200	0.5997	0.5197	0
31/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3756.2800	3985.6600	3.7563	3.9857	500
31/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	368.5700	312.0000	0.3686	0.3120	0
31/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4841.3900	5089.0300	4.8414	5.0890	0
31/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	218.8700	180.5600	0.2189	0.1806	500
31/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5344.9700	5599.1500	5.3450	5.5992	0
31/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	172.0900	140.3200	0.1721	0.1403	800
31/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7908.8600	8182.8700	7.9089	8.1829	0
31/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	50.5500	38.6100	0.0506	0.0386	500
31/08/2023	2030 On 01-February-24			Bond Future	10.3602	10.2872	89.7954	90.0946	0
31/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	867.4100	907.2500	0.8674	0.9073	400
31/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4172.5500	3913.2500	4.1726	3.9133	0
31/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1291.3300	1342.6900	1.2913	1.3427	500
31/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3239.9600	2992.1800	3.2400	2.9922	0
31/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1353.9800	1405.5000	1.3540	1.4055	1,360
31/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3134.7900	2887.1700	3.1348	2.8872	0
31/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1468.1500	1520.2000	1.4682	1.5202	500
31/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	2956.1900	2709.1000	2.9562	2.7091	0
31/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1590.5900	1646.6000	1.5906	1.6466	400

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31/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2787.0300	2543.9000	2.7870	2.5439	0
31/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1756.7100	1817.7200	1.7567	1.8177	200
31/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2579.9400	2341.8100	2.5799	2.3418	0
31/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2227.2000	2303.2200	2.2272	2.3032	500
31/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2105.3200	1882.2000	2.1053	1.8822	0
31/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3764.8000	3891.8100	3.7648	3.8918	0
31/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1195.4300	1023.3000	1.1954	1.0233	700
31/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4667.4000	4824.1500	4.6674	4.8242	0
31/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	886.3200	743.9300	0.8863	0.7439	1,360
31/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4788.4800	4948.5700	4.7885	4.9486	0
31/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	852.5900	713.5400	0.8526	0.7135	0
31/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4818.7900	4979.8000	4.8188	4.9798	0
31/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	844.2600	706.1300	0.8443	0.7061	0
31/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4849.1600	5011.0800	4.8492	5.0111	0
31/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	836.0000	698.7800	0.8360	0.6988	0
31/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	6039.9800	6233.3300	6.0400	6.2333	0
31/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	575.1300	469.3400	0.5751	0.4693	200
31/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6362.3600	6563.3100	6.3624	6.5633	0
31/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	520.6400	422.4500	0.5206	0.4225	500
31/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6394.7100	6596.3800	6.3947	6.5964	0
31/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	515.4200	417.9500	0.5154	0.4180	500
31/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7180.0800	7398.1400	7.1801	7.3981	0
31/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	405.4100	324.3300	0.4054	0.3243	400
31/08/2023	2030 On 02-May-24			Bond Future	10.4346	10.3529	91.7967	92.1209	0
31/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1284.2900	1330.0800	1.2843	1.3301	1,000
31/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4416.8500	4138.4100	4.4169	4.1384	0
31/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1493.6300	1545.1800	1.4936	1.5452	0
31/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4009.0700	3736.3900	4.0091	3.7364	0
31/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1508.8000	1560.4400	1.5088	1.5604	0
31/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	3983.2800	3710.6900	3.9833	3.7107	0
31/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1523.7800	1575.5000	1.5238	1.5755	0
31/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	3957.3200	3684.8100	3.9573	3.6848	0
31/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2083.0400	2140.5700	2.0830	2.1406	1,000
31/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3178.2200	2911.5200	3.1782	2.9115	0

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31/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	3043.4700	3126.6000	3.0435	3.1266	500
31/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2313.1300	2072.0300	2.3131	2.0720	0
31/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3519.2300	3616.3100	3.5192	3.6163	1,080
31/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2009.4500	1782.3000	2.0095	1.7823	0
31/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4286.8600	4409.3700	4.2869	4.4094	500
31/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1623.8200	1422.1000	1.6238	1.4221	0
31/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6619.8600	6806.5000	6.6199	6.8065	0
31/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	899.2800	761.6900	0.8993	0.7617	1,000
31/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7939.9100	8175.7100	7.9399	8.1757	0
31/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	634.0900	545.6600	0.6341	0.5457	1,080
31/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10276.3800	10561.5700	10.2764	10.5616	0
31/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	285.7000	246.6600	0.2857	0.2467	500
31/08/2023	2030 On 01-August-24			Bond Future	10.5276	10.4323	89.7962	90.1612	0
31/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2594.2500	2697.1600	2.5943	2.6972	0
31/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3198.7500	2936.7400	3.1988	2.9367	0
31/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2613.7000	2717.4000	2.6137	2.7174	0
31/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3179.7100	2918.4900	3.1797	2.9185	0
31/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2633.2300	2738.0700	2.6332	2.7381	0
31/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3160.7600	2900.6800	3.1608	2.9007	0
31/08/2023	2030 On 07-November-24			Bond Future	10.6498	10.5425	91.8341	92.2288	0
31/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3366.6000	3453.4700	3.3666	3.4535	0
31/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3036.3700	2728.5200	3.0364	2.7285	0
31/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3387.2400	3474.9100	3.3872	3.4749	0
31/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3020.5000	2713.4500	3.0205	2.7135	0
31/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3408.3200	3496.7800	3.4083	3.4968	0
31/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3005.1000	2698.8400	3.0051	2.6988	0
31/08/2023	2032 On 02-November-23			Bond Future	11.0993	11.0273	85.5319	85.8797	182,705
31/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	248.2500	324.4800	0.2483	0.3245	7,750
31/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	3961.9800	3690.4100	3.9620	3.6904	0
31/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	498.2300	609.7700	0.4982	0.6098	500
31/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3049.8000	2813.5400	3.0498	2.8135	0
31/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	512.1600	625.2600	0.5122	0.6253	500
31/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3013.6500	2778.9500	3.0137	2.7790	0
31/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	698.1900	830.2000	0.6982	0.8302	500

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31/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2601.6800	2385.8900	2.6017	2.3859	0
31/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1298.5500	1476.5500	1.2986	1.4766	0
31/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1778.8000	1609.0000	1.7788	1.6090	500
31/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1526.6100	1717.3400	1.5266	1.7173	500
31/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1571.3900	1414.3200	1.5714	1.4143	0
31/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1887.0600	2095.1200	1.8871	2.0951	0
31/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1307.9600	1168.2200	1.3080	1.1682	0
31/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1916.3100	2125.5600	1.9163	2.1256	0
31/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1289.4700	1150.9200	1.2895	1.1509	0
31/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1945.6200	2156.3200	1.9456	2.1563	0
31/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1271.0700	1133.9700	1.2711	1.1340	0
31/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2064.7600	2280.7700	2.0648	2.2808	0
31/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1199.7400	1067.9500	1.1997	1.0680	500
31/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	2769.9600	3012.7400	2.7700	3.0127	0
31/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	867.4200	762.4000	0.8674	0.7624	500
31/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3114.1500	3367.6300	3.1142	3.3676	0
31/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	745.5800	651.2600	0.7456	0.6513	15,500
31/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	3764.4100	4034.8300	3.7644	4.0348	0
31/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	565.6300	488.2500	0.5656	0.4883	500
31/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4215.6200	4495.8200	4.2156	4.4958	0
31/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	469.4900	401.8900	0.4695	0.4019	0
31/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	5623.0400	5927.3200	5.6230	5.9273	0
31/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	263.6500	220.1300	0.2637	0.2201	500
31/08/2023	2032 On 01-February-24			Bond Future	11.1875	11.1109	87.4433	87.8053	0
31/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	622.9000	653.2300	0.6229	0.6532	1,200
31/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6417.4100	6085.7200	6.4174	6.0857	0
31/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1374.4200	1397.3300	1.3744	1.3973	500
31/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4252.4200	3913.3100	4.2524	3.9133	0
31/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1683.1200	1709.3200	1.6831	1.7093	1,200
31/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3729.4500	3393.6300	3.7295	3.3936	0
31/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1722.5000	1750.0000	1.7225	1.7500	200
31/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3671.6700	3337.1500	3.6717	3.3372	0
31/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2402.5400	2451.9300	2.4025	2.4519	500
31/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2863.5900	2550.9600	2.8636	2.5510	0

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31/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4234.9600	4354.0200	4.2350	4.3540	0
31/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1637.1700	1394.2100	1.6372	1.3942	200
31/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4485.6500	4614.2400	4.4857	4.6142	0
31/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1526.9300	1293.5000	1.5269	1.2935	0
31/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4517.2000	4647.2000	4.5172	4.6472	0
31/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1513.5100	1281.4900	1.5135	1.2815	0
31/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4549.0300	4680.0400	4.5490	4.6800	0
31/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1500.4000	1269.3900	1.5004	1.2694	0
31/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	6741.3500	6945.8500	6.7414	6.9459	0
31/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	840.1500	682.6300	0.8402	0.6826	200
31/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7167.0600	7383.3700	7.1671	7.3834	0
31/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	753.6500	607.9400	0.7537	0.6079	1,200
31/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7561.1900	7787.7500	7.5612	7.7878	0
31/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	682.1200	546.6600	0.6821	0.5467	500
31/08/2023	2032 On 02-May-24			Bond Future	11.2831	11.1991	85.2302	85.6177	0
31/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1373.5200	1421.4200	1.3735	1.4214	1,000
31/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5765.0800	5425.4200	5.7651	5.4254	0
31/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1648.6600	1709.1000	1.6487	1.7091	0
31/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	5161.0700	4833.9500	5.1611	4.8340	0
31/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1665.0100	1726.1900	1.6650	1.7262	0
31/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5128.9000	4802.5200	5.1289	4.8025	0
31/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1681.1900	1743.1200	1.6812	1.7431	0
31/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5096.6100	4770.9800	5.0966	4.7710	0
31/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1730.8800	1795.0600	1.7309	1.7951	500
31/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5001.0700	4677.6900	5.0011	4.6777	0
31/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1832.9700	1901.7600	1.8330	1.9018	1,550
31/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4813.6400	4494.8700	4.8136	4.4949	0
31/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2226.0700	2313.2800	2.2261	2.3133	1,000
31/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4203.1000	3902.7500	4.2031	3.9028	0
31/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2717.8800	2827.3500	2.7179	2.8274	500
31/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3612.7200	3334.6300	3.6127	3.3346	0
31/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3343.2700	3477.0600	3.3433	3.4771	1,550
31/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3035.8500	2782.0800	3.0359	2.7821	0
31/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8081.4400	8345.8500	8.0814	8.3459	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1046.4300	923.2800	1.0464	0.9233	1,000
31/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9036.4400	9318.1900	9.0364	9.3182	0
31/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	862.1400	756.3300	0.8621	0.7563	500
31/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9604.7900	9896.9600	9.6048	9.8970	0
31/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	749.5500	654.1600	0.7496	0.6542	1,550
31/08/2023	2032 On 01-August-24			Bond Future	11.3934	11.2985	87.0907	87.5183	0
31/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2922.7500	2881.0900	2.9228	2.8811	0
31/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4116.4100	3647.1700	4.1164	3.6472	0
31/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2944.9300	2903.7900	2.9449	2.9038	0
31/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4092.8800	3624.1600	4.0929	3.6242	0
31/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2967.2000	2926.5800	2.9672	2.9266	0
31/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4069.4700	3601.2700	4.0695	3.6013	0
31/08/2023	2032 On 07-November-24			Bond Future	11.5391	11.4344	84.9024	85.3602	0
31/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3669.9800	3760.1200	3.6700	3.7601	0
31/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3971.7300	3604.1300	3.9717	3.6041	0
31/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3693.3400	3784.3700	3.6933	3.7844	0
31/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3951.3000	3584.5900	3.9513	3.5846	0
31/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3716.3900	3808.3100	3.7164	3.8083	0
31/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3930.6000	3564.7800	3.9306	3.5648	0
31/08/2023	2033 On 02-November-23			Bond Future	118.8187	118.9301	118.8187	118.9301	2,258
31/08/2023	2033 On 01-February-24			Bond Future	121.5026	121.6253	121.5026	121.6253	6,141
31/08/2023	2033 On 02-May-24			Bond Future	122.7772	122.9270	122.7772	122.9270	0
31/08/2023	2033 On 01-August-24			Bond Future	125.4888	125.6863	125.4888	125.6863	0
31/08/2023	2033 On 07-November-24			Bond Future	126.8775	127.1091	126.8775	127.1091	0
31/08/2023	2037 On 02-November-23			Bond Future	12.1505	12.0894	78.5206	78.8478	68,044
31/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	620.1700	672.1300	0.6202	0.6721	0
31/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3926.7900	3651.5700	3.9268	3.6516	0
31/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	634.5900	687.2400	0.6346	0.6872	0
31/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3884.4400	3609.9100	3.8844	3.6099	0
31/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	649.2300	702.6800	0.6492	0.7027	0
31/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3842.3700	3568.6400	3.8424	3.5686	0
31/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1551.5200	1653.1200	1.5515	1.6531	731
31/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2252.6500	2027.0700	2.2527	2.0271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3076.9200	3251.9500	3.0769	3.2520	731
31/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1141.3500	989.2000	1.1414	0.9892	0
31/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	8641.2200	8940.9600	8.6412	8.9410	0
31/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	132.0100	104.5700	0.1320	0.1046	731
31/08/2023	2037 On 01-February-24			Bond Future	12.2583	12.1937	76.0190	76.3593	76,958
31/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2488.3100	2617.3500	2.4883	2.6174	2,500
31/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3379.4100	3168.1200	3.3794	3.1681	0
31/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3092.5100	3243.6000	3.0925	3.2436	0
31/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2821.6700	2632.4300	2.8217	2.6324	0
31/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3121.3700	3273.4500	3.1214	3.2735	0
31/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2798.3300	2610.0800	2.7983	2.6101	0
31/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3150.5400	3303.6100	3.1505	3.3036	0
31/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2775.3500	2588.0900	2.7754	2.5881	0
31/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5083.6100	5290.0500	5.0836	5.2901	0
31/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1673.8900	1540.0000	1.6739	1.5400	2,500
31/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	8785.0600	9056.3100	8.7851	9.0563	0
31/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	705.7000	636.6200	0.7057	0.6366	2,500
31/08/2023	2037 On 02-May-24			Bond Future	12.3740	12.3038	77.7130	78.0766	0
31/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1576.8200	1605.5600	1.5768	1.6056	0
31/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6690.1400	6355.2800	6.6901	6.3553	0
31/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1593.7100	1620.9700	1.5937	1.6210	0
31/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6650.2800	6313.9400	6.6503	6.3139	0
31/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1610.9300	1636.7200	1.6109	1.6367	0
31/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6610.8000	6272.9900	6.6108	6.2730	0
31/08/2023	2037 On 01-August-24			Bond Future	12.5047	12.4261	75.1540	75.5541	0
31/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3114.0800	3127.1100	3.1141	3.1271	0
31/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	5259.5200	4872.5000	5.2595	4.8725	0
31/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3137.6300	3151.1100	3.1376	3.1511	0
31/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	5230.3000	4843.7300	5.2303	4.8437	0
31/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3161.2600	3175.2000	3.1613	3.1752	0
31/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	5201.2100	4815.1000	5.2012	4.8151	0
31/08/2023	2037 On 07-November-24			Bond Future	12.6574	12.5718	76.8574	77.2845	0
31/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4335.4800	4306.4300	4.3355	4.3064	0
31/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4771.4000	4315.1900	4.7714	4.3152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4361.6500	4333.4500	4.3617	4.3335	0
31/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4747.5200	4292.1600	4.7475	4.2922	0
31/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4388.2300	4360.2000	4.3882	4.3602	0
31/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4724.0900	4268.9000	4.7241	4.2689	0
31/08/2023	2038 On 02-November-23			Bond Future	129.3549	128.6184	129.3549	128.6184	4,669
31/08/2023	2038 On 01-February-24			Bond Future	130.2571	129.5135	130.2571	129.5135	0
31/08/2023	2038 On 02-May-24			Bond Future	133.1914	132.4572	133.1914	132.4572	0
31/08/2023	2038 On 01-August-24			Bond Future	134.0639	133.3612	134.0639	133.3612	0
31/08/2023	2038 On 07-November-24			Bond Future	137.1467	136.4595	137.1467	136.4595	0
31/08/2023	2040 On 02-November-23			Bond Future	12.4745	12.3981	78.4421	78.8696	40,628
31/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	242.5200	296.4900	0.2425	0.2965	875
31/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5991.6500	5618.1000	5.9917	5.6181	0
31/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	305.7600	370.1400	0.3058	0.3701	0
31/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5557.8000	5194.6600	5.5578	5.1947	0
31/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	314.4000	380.2600	0.3144	0.3803	0
31/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5504.6300	5142.9700	5.5046	5.1430	0
31/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	323.3100	390.5000	0.3233	0.3905	0
31/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5451.8100	5091.4800	5.4518	5.0915	0
31/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	541.8300	640.1600	0.5418	0.6402	128
31/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4450.7400	4121.5500	4.4507	4.1216	0
31/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1038.4500	1193.1400	1.0385	1.1931	875
31/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3170.7200	2897.8900	3.1707	2.8979	0
31/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	2361.5000	2614.5400	2.3615	2.6145	128
31/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1666.9900	1492.5100	1.6670	1.4925	0
31/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	3669.6500	3983.0900	3.6697	3.9831	0
31/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	985.7300	871.6500	0.9857	0.8717	875
31/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	6434.4400	6815.2900	6.4344	6.8153	0
31/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	354.6900	308.0200	0.3547	0.3080	128
31/08/2023	2040 On 01-February-24			Bond Future	12.5885	12.5081	75.6883	76.1312	93,479
31/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2430.7600	2596.1900	2.4308	2.5962	0
31/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3868.8900	3591.4500	3.8689	3.5915	0
31/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2456.9000	2623.6200	2.4569	2.6236	0
31/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3838.6000	3562.4500	3.8386	3.5625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	2483.1800	2651.2000	2.4832	2.6512	0
31/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3808.5100	3533.6600	3.8085	3.5337	0
31/08/2023	2040 On 02-May-24			Bond Future	12.7099	12.6234	77.3748	77.8433	0
31/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1408.4300	1486.4800	1.4084	1.4865	0
31/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7788.6600	7398.2600	7.7887	7.3983	0
31/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1422.4500	1501.5100	1.4225	1.5015	0
31/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7741.4900	7352.1000	7.7415	7.3521	0
31/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1436.7900	1516.4200	1.4368	1.5164	0
31/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7694.7200	7305.9000	7.6947	7.3059	0
31/08/2023	2040 On 01-August-24			Bond Future	12.8461	12.7508	74.5580	75.0651	0
31/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3085.8100	3140.7000	3.0858	3.1407	0
31/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5954.7300	5502.4800	5.9547	5.5025	0
31/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3109.4000	3165.2100	3.1094	3.1652	0
31/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5922.1900	5470.8600	5.9222	5.4709	0
31/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3133.0700	3189.8000	3.1331	3.1898	0
31/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5889.8000	5439.3900	5.8898	5.4394	0
31/08/2023	2040 On 07-November-24			Bond Future	13.0036	12.9008	76.2471	76.7837	0
31/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4353.2300	4452.8700	4.3532	4.4529	0
31/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5209.7300	4772.7800	5.2097	4.7728	0
31/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4380.1900	4480.8400	4.3802	4.4808	0
31/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5183.8800	4747.9400	5.1839	4.7479	0
31/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4406.8900	4508.5300	4.4069	4.5085	0
31/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5157.8300	4722.8800	5.1578	4.7229	0
31/08/2023	2044 On 02-November-23			Bond Future	12.5522	12.4810	74.6099	75.0088	52,904
31/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	232.2000	279.2900	0.2322	0.2793	0
31/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	6203.5600	5851.7500	6.2036	5.8518	0
31/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	239.2600	287.4700	0.2393	0.2875	0
31/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	6147.0300	5796.3400	6.1470	5.7963	0
31/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	246.4800	295.8300	0.2465	0.2958	0
31/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	6090.7500	5741.2000	6.0908	5.7412	0
31/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	736.9000	849.1000	0.7369	0.8491	5,860
31/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	3929.0800	3642.3800	3.9291	3.6424	0
31/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2630.0200	2875.5900	2.6300	2.8756	0
31/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	1541.6500	1388.3200	1.5417	1.3883	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
31/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	3513.1300	3796.8100	3.5131	3.7968	0
31/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1088.1700	972.9500	1.0882	0.9730	6,375
31/08/2023	2044 On 01-February-24			Bond Future	12.6630	12.5881	71.8957	72.3091	31,827
31/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2139.9700	2202.4600	2.1400	2.2025	0
31/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4352.4200	4001.5400	4.3524	4.0015	0
31/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2164.2100	2227.6000	2.1642	2.2276	0
31/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	4318.9500	3968.9700	4.3190	3.9690	0
31/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2188.7800	2253.0700	2.1888	2.2531	0
31/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	4285.8900	3936.8100	4.2859	3.9368	0
31/08/2023	2044 On 02-May-24			Bond Future	12.7805	12.6999	73.4977	73.9351	0
31/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1400.0200	1465.2600	1.4000	1.4653	0
31/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7975.2100	7603.0000	7.9752	7.6030	0
31/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1414.2800	1480.2300	1.4143	1.4802	0
31/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7926.9500	7555.4500	7.9270	7.5555	0
31/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1428.4400	1495.0900	1.4284	1.4951	0
31/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7878.6700	7507.8700	7.8787	7.5079	0
31/08/2023	2044 On 01-August-24			Bond Future	12.9118	12.8230	70.7212	71.1954	0
31/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2962.9100	3035.9700	2.9629	3.0360	0
31/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	6453.6000	6052.5500	6.4536	6.0526	0
31/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2985.9300	3059.0400	2.9859	3.0590	0
31/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	6419.1500	6018.1500	6.4192	6.0182	0
31/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3009.0500	3081.9300	3.0091	3.0819	0
31/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6384.8600	5983.6300	6.3849	5.9836	0
31/08/2023	2044 On 07-November-24			Bond Future	13.0630	12.9672	72.3232	72.8250	0
31/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4499.4100	4652.3100	4.4994	4.6523	0
31/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5356.3700	5007.4500	5.3564	5.0075	0
31/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	4526.2000	4680.0000	4.5262	4.6800	0
31/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5330.0900	4982.0700	5.3301	4.9821	0
31/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	4552.7300	4707.4300	4.5527	4.7074	0
31/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5303.6200	4956.5000	5.3036	4.9565	0
31/08/2023	2046 On 02-November-23			Bond Future	111.5980	111.0870	111.5980	111.0870	16,148
31/08/2023	2046 On 01-February-24			Bond Future	114.1189	113.6046	114.1189	113.6046	0
31/08/2023	2046 On 02-May-24			Bond Future	114.5415	114.0382	114.5415	114.0382	0
31/08/2023	2046 On 01-August-24			Bond Future	117.0702	116.5973	117.0702	116.5973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	2046 On 07-November-24			Bond Future	117.5608	117.1041	117.5608	117.1041	0
31/08/2023	2050 On 02-November-23			Bond Future	113.3189	112.8447	113.3189	112.8447	14,039
31/08/2023	2050 On 01-February-24			Bond Future	113.6283	113.1515	113.6283	113.1515	0
31/08/2023	2050 On 02-May-24			Bond Future	116.1879	115.7233	116.1879	115.7233	0
31/08/2023	2050 On 01-August-24			Bond Future	116.4484	116.0150	116.4484	116.0150	0
31/08/2023	2050 On 07-November-24			Bond Future	119.1255	118.7098	119.1255	118.7098	0
31/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	AL37 On 02-November-23			Index Future	911.8940	913.7300	911.8940	913.7300	0
31/08/2023	AL37 On 01-February-24			Index Future	932.2710	934.2160	932.2710	934.2160	0
31/08/2023	AL37 On 02-May-24			Index Future	953.0610	955.2370	953.0610	955.2370	0
31/08/2023	AL37 On 01-August-24			Index Future	973.9060	976.4740	973.9060	976.4740	0
31/08/2023	AL37 On 07-November-24			Index Future	996.1170	998.9760	996.1170	998.9760	0
31/08/2023	AL7T On 02-November-23			Index Future	1037.9580	1041.9250	1037.9580	1,041.9250	0
31/08/2023	AL7T On 01-February-24			Index Future	1061.1530	1065.2850	1061.1530	1,065.2850	0
31/08/2023	AL7T On 02-May-24			Index Future	1084.8170	1089.2560	1084.8170	1,089.2560	0
31/08/2023	AL7T On 01-August-24			Index Future	1108.5430	1113.4720	1108.5430	1,113.4720	0
31/08/2023	AL7T On 07-November-24			Index Future	1133.8250	1139.1310	1133.8250	1,139.1310	0
31/08/2023	ALBI On 02-November-23			Index Future	904.6790	907.9820	904.6790	907.9820	107
31/08/2023	ALBI On 01-February-24			Index Future	924.8950	928.3390	924.8950	928.3390	0
31/08/2023	ALBI On 02-May-24			Index Future	945.5200	949.2280	945.5200	949.2280	0
31/08/2023	ALBI On 01-August-24			Index Future	966.2000	970.3320	966.2000	970.3320	0
31/08/2023	ALBI On 07-November-24			Index Future	988.2360	992.6920	988.2360	992.6920	0
31/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	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
31/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/08/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	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
31/08/2023	ES33 On 02-November-23			Bond Future	12.6472	12.5870	72.5246	72.7911	0
31/08/2023	ES33 On 01-February-24			Bond Future	12.7896	12.7255	74.1628	74.4407	0
31/08/2023	ES33 On 02-May-24			Bond Future	12.9375	12.8672	72.0339	72.3327	0
31/08/2023	ES33 On 01-August-24			Bond Future	13.1003	13.0205	73.6226	73.9544	0
31/08/2023	ES33 On 07-November-24			Bond Future	13.3070	13.2191	71.5094	71.8658	0
31/08/2023	ES42 On 02-November-23			Bond Future	13.1806	13.1146	68.1454	68.4774	0
31/08/2023	ES42 On 01-February-24			Bond Future	13.3130	13.2433	69.6848	70.0294	0
31/08/2023	ES42 On 02-May-24			Bond Future	13.4552	13.3798	66.9916	67.3581	0
31/08/2023	ES42 On 01-August-24			Bond Future	13.6072	13.5235	68.4671	68.8667	0
31/08/2023	ES42 On 07-November-24			Bond Future	13.7947	13.7036	65.7683	66.1934	0
31/08/2023	GOVI On 02-November-23			GOVI	891.7970	895.0780	891.7970	895.0780	823
31/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	59970.0000	92780.0000	5.9970	9.2780	0
31/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	59870.0000	92680.0000	5.9870	9.2680	0
31/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	59770.0000	92580.0000	5.9770	9.2580	0
31/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 01-February-24			GOVI	911.7250	915.1460	911.7250	915.1460	0
31/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	317450.0000	351660.0000	31.7450	35.1660	0
31/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	317350.0000	351560.0000	31.7350	35.1560	0
31/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	317250.0000	351460.0000	31.7250	35.1460	0
31/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-May-24			GOVI	932.0570	935.7380	932.0570	935.7380	0
31/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	189130.0000	152320.0000	18.9130	15.2320	0
31/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	189230.0000	152420.0000	18.9230	15.2420	0
31/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	189330.0000	152520.0000	18.9330	15.2520	0
31/08/2023	GOVI On 01-August-24			GOVI	952.4420	956.5420	952.4420	956.5420	0
31/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	90720.0000	131720.0000	9.0720	13.1720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	90620.0000	131620.0000	9.0620	13.1620	0
31/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	90520.0000	131520.0000	9.0520	13.1520	0
31/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 07-November-24			GOVI	974.1640	978.5840	974.1640	978.5840	0
31/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	253840.0000	298040.0000	25.3840	29.8040	0
31/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	253740.0000	297940.0000	25.3740	29.7940	0
31/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	253640.0000	297840.0000	25.3640	29.7840	0
31/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/08/2023	IGOV On 02-November-23			Index Future	334.4610	333.9280	334.4610	333.9280	515
31/08/2023	IGOV On 01-February-24			Index Future	342.0160	341.4950	342.0160	341.4950	0
31/08/2023	IGOV On 02-May-24			Index Future	349.7220	349.2580	349.7220	349.2580	0
31/08/2023	IGOV On 01-August-24			Index Future	357.4480	357.1000	357.4480	357.1000	0
31/08/2023	IGOV On 07-November-24			Index Future	365.6810	365.4110	365.6810	365.4110	0
31/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
31/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/08/2023	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
31/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.3650	91.6350	91.6350	0
31/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3150	8.3150	91.6850	91.6850	0
31/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3100	8.3100	91.6900	91.6900	0
31/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3050	8.3050	91.6950	91.6950	0
31/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.2900	8.2900	91.7100	91.7100	0
31/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2100	8.2100	91.7900	91.7900	0
31/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2000	8.2000	91.8000	91.8000	0
31/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.9400	7.9600	92.0600	92.0400	0
31/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.7800	7.8400	92.2200	92.1600	0
31/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6250	7.6950	92.3750	92.3050	0
31/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5700	7.6100	92.4300	92.3900	0
31/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.5550	7.6050	92.4450	92.3950	0
31/08/2023	R035 On 02-November-23			Bond Future	11.7910	11.7298	83.6735	84.0027	184,963
31/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	121.1800	146.2800	0.1212	0.1463	400
31/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6753.6300	6449.5800	6.7536	6.4496	0
31/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	496.7800	571.9300	0.4968	0.5719	400
31/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4208.9100	3954.9100	4.2089	3.9549	0
31/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	947.5800	1065.3300	0.9476	1.0653	0
31/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3027.1300	2815.7300	3.0271	2.8157	0
31/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	966.8400	1086.1600	0.9668	1.0862	0
31/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	2990.8800	2781.0500	2.9909	2.7811	0
31/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	986.2300	1107.1100	0.9862	1.1071	0
31/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	2954.8000	2746.5300	2.9548	2.7465	0
31/08/2023	R035 On 02-November-23	11.70	Call	Bond Future	1606.0000	1770.8100	1.6060	1.7708	6,500
31/08/2023	R035 On 02-November-23	11.70	Put	Bond Future	2096.2300	1931.8900	2.0962	1.9319	0
31/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1712.6500	1883.9500	1.7127	1.8840	731
31/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	1986.9800	1829.1300	1.9870	1.8291	0
31/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3329.7800	3568.1600	3.3298	3.5682	731
31/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	971.3800	880.6100	0.9714	0.8806	0
31/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	5779.2200	6069.5100	5.7792	6.0695	0
31/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	367.8500	328.9900	0.3679	0.3290	400
31/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	8997.9100	9315.4600	8.9979	9.3155	0
31/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	102.8000	91.2000	0.1028	0.0912	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R035 On 01-February-24			Bond Future	11.8998	11.8348	85.5433	85.8861	0
31/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	551.0100	589.0100	0.5510	0.5890	400
31/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7693.5700	7388.7800	7.6936	7.3888	0
31/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1180.2200	1208.7300	1.1802	1.2087	400
31/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5432.4800	5118.2000	5.4325	5.1182	0
31/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	3791.9700	3893.7700	3.7920	3.8938	0
31/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2335.8800	2094.8900	2.3359	2.0949	0
31/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	3823.7200	3926.4000	3.8237	3.9264	0
31/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2316.3400	2076.2300	2.3163	2.0762	0
31/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	3855.5700	3959.1400	3.8556	3.9591	0
31/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2296.9600	2057.7400	2.2970	2.0577	0
31/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8431.6300	8657.8500	8.4316	8.6579	0
31/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	771.1000	654.5300	0.7711	0.6545	400
31/08/2023	R035 On 02-May-24			Bond Future	12.0061	11.9352	82.9373	83.3046	0
31/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1733.0200	1806.4800	1.7330	1.8065	0
31/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	6108.0700	5814.2400	6.1081	5.8142	0
31/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1751.2100	1825.1600	1.7512	1.8252	0
31/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	6070.6900	5777.3500	6.0707	5.7774	0
31/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1769.5100	1843.9600	1.7695	1.8440	0
31/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	6033.4800	5740.6400	6.0335	5.7406	0
31/08/2023	R035 On 01-August-24			Bond Future	12.1242	12.0444	84.7484	85.1543	0
31/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3267.4900	3229.6700	3.2675	3.2297	0
31/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4986.0900	4542.3700	4.9861	4.5424	0
31/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3292.1400	3254.4300	3.2921	3.2544	0
31/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4958.5800	4514.9700	4.9586	4.5150	0
31/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3316.5600	3279.2900	3.3166	3.2793	0
31/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4930.8800	4487.7100	4.9309	4.4877	0
31/08/2023	R035 On 07-November-24			Bond Future	12.2796	12.1921	82.1584	82.5931	0
31/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4150.8900	4214.6300	4.1509	4.2146	0
31/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4695.9900	4325.0800	4.6960	4.3251	0
31/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4176.4500	4241.0400	4.1765	4.2410	0
31/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4671.5900	4301.5300	4.6716	4.3015	0
31/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4202.4500	4267.8700	4.2025	4.2679	0
31/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4647.6700	4278.4400	4.6477	4.2784	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R053 On 02-November-23			Bond Future	12.3788	12.3127	95.2674	95.7602	5,189
31/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	4644.1700	4918.1600	4.6442	4.9182	0
31/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1544.1100	1325.2400	1.5441	1.3252	0
31/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	4692.7200	4968.8800	4.6927	4.9689	0
31/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1523.0300	1306.3300	1.5230	1.3063	0
31/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	4741.4500	5019.6100	4.7415	5.0196	0
31/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1502.2200	1287.5200	1.5022	1.2875	0
31/08/2023	R053 On 01-February-24			Bond Future	12.4820	12.4123	97.3963	97.9074	0
31/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6098.3200	6368.8000	6.0983	6.3688	0
31/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	2998.8600	2758.2700	2.9989	2.7583	0
31/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6143.0500	6414.8400	6.1431	6.4148	0
31/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	2975.0700	2735.7900	2.9751	2.7358	0
31/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6187.8800	6460.9800	6.1879	6.4610	0
31/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	2951.4700	2713.5000	2.9515	2.7135	0
31/08/2023	R053 On 02-May-24			Bond Future	12.5907	12.5156	93.7020	94.2439	0
31/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7099.2200	7341.8200	7.0992	7.3418	0
31/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4108.5300	3809.2500	4.1085	3.8093	0
31/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7141.5800	7385.6400	7.1416	7.3856	0
31/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4083.3700	3785.5500	4.0834	3.7856	0
31/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7184.3000	7429.2200	7.1843	7.4292	0
31/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4058.6700	3761.7100	4.0587	3.7617	0
31/08/2023	R053 On 01-August-24			Bond Future	12.7093	12.6263	95.7465	96.3351	0
31/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	7676.8400	8006.2000	7.6768	8.0062	0
31/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4794.5100	4535.2100	4.7945	4.5352	0
31/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	7717.8700	8047.9000	7.7179	8.0479	0
31/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4769.0800	4510.4500	4.7691	4.5105	0
31/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	7758.6000	8089.6400	7.7586	8.0896	0
31/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4743.4500	4485.8300	4.7435	4.4858	0
31/08/2023	R053 On 07-November-24			Bond Future	12.8555	12.7657	92.0479	92.6723	0
31/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6369.7200	6522.5400	6.3697	6.5225	0
31/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6824.1000	6352.5200	6.8241	6.3525	0
31/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6406.1500	6560.1100	6.4062	6.5601	0
31/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6790.8800	6320.4400	6.7909	6.3204	0
31/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6442.6500	6597.3500	6.4427	6.5974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6757.8200	6288.1200	6.7578	6.2881	0
31/08/2023	R186 On 02-November-23			Bond Future	8.8649	8.8204	108.3405	108.4629	112,378
31/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1197.0900	1300.0900	1.1971	1.3001	1,715
31/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	416.6100	397.1700	0.4166	0.3972	0
31/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1669.8700	1778.4000	1.6699	1.7784	0
31/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	265.2000	251.2900	0.2652	0.2513	0
31/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1691.5000	1800.3800	1.6915	1.8004	0
31/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	259.8000	246.2400	0.2598	0.2462	0
31/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1713.3600	1822.4300	1.7134	1.8224	0
31/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	254.6400	241.2700	0.2546	0.2413	0
31/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	4197.1700	4317.6700	4.1972	4.3177	0
31/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	28.4600	26.5200	0.0285	0.0265	1,715
31/08/2023	R186 On 01-February-24			Bond Future	8.8424	8.7903	105.4510	105.5841	0
31/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2188.0500	2305.9900	2.1881	2.3060	0
31/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	524.9400	509.8500	0.5249	0.5099	0
31/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2207.2200	2325.1800	2.2072	2.3252	0
31/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	519.0800	504.0100	0.5191	0.5040	0
31/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2226.2100	2344.6400	2.2262	2.3446	0
31/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	513.0500	498.4500	0.5131	0.4985	0
31/08/2023	R186 On 02-May-24			Bond Future	8.8180	8.7512	107.8015	107.9590	0
31/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	420.5500	490.9600	0.4206	0.4910	0
31/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2394.3600	2307.2300	2.3944	2.3072	0
31/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	427.2700	497.1100	0.4273	0.4971	0
31/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2376.9600	2289.2600	2.3770	2.2893	0
31/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	434.0600	504.8100	0.4341	0.5048	0
31/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2359.6300	2272.8400	2.3596	2.2728	0
31/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2730.1900	2864.3000	2.7302	2.8643	2,030
31/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	610.0700	586.6400	0.6101	0.5866	0
31/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3996.9200	4144.3800	3.9969	4.1444	0
31/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	354.2000	344.1200	0.3542	0.3441	2,030
31/08/2023	R186 On 01-August-24			Bond Future	8.8112	8.7184	104.8468	105.0466	0
31/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1163.9000	1308.0000	1.1639	1.3080	0
31/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1446.6000	1390.9300	1.4466	1.3909	0
31/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1175.8400	1320.4800	1.1758	1.3205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1436.9600	1381.8300	1.4370	1.3818	0
31/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1187.8400	1332.6100	1.1878	1.3326	0
31/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1427.3800	1372.3800	1.4274	1.3724	0
31/08/2023	R186 On 07-November-24			Bond Future	8.8468	8.7278	107.2270	107.4564	0
31/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1689.5800	1865.3000	1.6896	1.8653	0
31/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1146.5400	1092.9300	1.1465	1.0929	0
31/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1702.0400	1878.1900	1.7020	1.8782	0
31/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1139.8900	1086.7100	1.1399	1.0867	0
31/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1714.5400	1891.1000	1.7145	1.8911	0
31/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1133.2900	1080.5200	1.1333	1.0805	0
31/08/2023	R197 On 02-November-23			Bond Future	341.6896	341.6884	341.6896	341.6884	0
31/08/2023	R202 On 02-November-23			Bond Future	257.1904	257.8389	257.1904	257.8389	4,618
31/08/2023	R202 On 01-February-24			Bond Future	258.0227	258.7046	258.0227	258.7046	460
31/08/2023	R202 On 02-May-24			Bond Future	263.8355	264.5848	263.8355	264.5848	0
31/08/2023	R202 On 01-August-24			Bond Future	264.5652	265.4258	264.5652	265.4258	0
31/08/2023	R202 On 07-November-24			Bond Future	270.6494	271.5928	270.6494	271.5928	0
31/08/2023	R209 On 02-November-23			Bond Future	11.8672	11.8061	64.6381	64.9262	26,307
31/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	602.7800	654.7600	0.6028	0.6548	0
31/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3200.1100	2963.9800	3.2001	2.9640	0
31/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	616.3900	669.1700	0.6164	0.6692	0
31/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3164.0500	2928.7200	3.1641	2.9287	0
31/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	630.3000	683.7800	0.6303	0.6838	0
31/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3128.3400	2893.7100	3.1283	2.8937	0
31/08/2023	R209 On 01-February-24			Bond Future	11.9605	11.8962	66.0826	66.3819	1,690
31/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2950.2400	3092.2700	2.9502	3.0923	0
31/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2216.3100	2058.9500	2.2163	2.0590	0
31/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2976.8400	3119.7500	2.9768	3.1198	0
31/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2197.2700	2040.7900	2.1973	2.0408	0
31/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3003.7000	3147.3200	3.0037	3.1473	0
31/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2178.5500	2022.7800	2.1786	2.0228	0
31/08/2023	R209 On 02-May-24			Bond Future	12.0595	11.9899	64.4023	64.7216	0
31/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1416.4000	1474.1400	1.4164	1.4741	0
31/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5670.2700	5408.7500	5.6703	5.4088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1431.7100	1490.0800	1.4317	1.4901	0
31/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5635.6200	5374.7300	5.6356	5.3747	0
31/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1446.9400	1505.9300	1.4469	1.5059	0
31/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5600.9500	5340.6800	5.6010	5.3407	0
31/08/2023	R209 On 01-August-24			Bond Future	12.1692	12.0917	65.8082	66.1583	0
31/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2784.1300	2738.6300	2.7841	2.7386	0
31/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4571.0200	4175.4200	4.5710	4.1754	0
31/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2805.1700	2760.3000	2.8052	2.7603	0
31/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4545.2900	4150.3200	4.5453	4.1503	0
31/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2826.5300	2781.8000	2.8265	2.7818	0
31/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4519.9200	4125.0900	4.5199	4.1251	0
31/08/2023	R209 On 07-November-24			Bond Future	12.3068	12.2227	64.1466	64.5201	0
31/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3721.4400	3769.6600	3.7214	3.7697	0
31/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4151.5200	3826.2400	4.1515	3.8262	0
31/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3744.4400	3793.1200	3.7444	3.7931	0
31/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4129.8900	3805.0700	4.1299	3.8051	0
31/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	3767.5100	3816.9100	3.7675	3.8169	0
31/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4108.3800	3784.2800	4.1084	3.7843	0
31/08/2023	R210 On 02-November-23			Bond Future	227.5091	227.5346	227.5091	227.5346	206
31/08/2023	R210 On 01-February-24			Bond Future	232.6481	232.6910	232.6481	232.6910	300
31/08/2023	R210 On 02-May-24			Bond Future	234.6329	234.7233	234.6329	234.7233	0
31/08/2023	R210 On 01-August-24			Bond Future	239.8138	239.9912	239.8138	239.9912	0
31/08/2023	R210 On 07-November-24			Bond Future	241.9934	242.2313	241.9934	242.2313	0
31/08/2023	R213 On 02-November-23			Bond Future	10.8019	10.7349	82.4053	82.6977	34,599
31/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1743.6400	1916.9700	1.7436	1.9170	731
31/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1145.3500	1026.3000	1.1454	1.0263	0
31/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2218.6200	2409.9700	2.2186	2.4100	0
31/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	891.4200	790.3900	0.8914	0.7904	0
31/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2247.9800	2440.2800	2.2480	2.4403	0
31/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	878.1600	778.0800	0.8782	0.7781	0
31/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2277.4800	2470.8600	2.2775	2.4709	0
31/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	865.0700	766.0700	0.8651	0.7661	0
31/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3256.2100	3477.1300	3.2562	3.4771	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	537.6900	466.2300	0.5377	0.4662	0
31/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7824.6300	8102.2700	7.8246	8.1023	0
31/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	68.3800	53.6400	0.0684	0.0536	731
31/08/2023	R213 On 01-February-24			Bond Future	10.8881	10.8164	84.2467	84.5518	0
31/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4483.1400	4631.5300	4.4831	4.6315	0
31/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1128.0000	971.2800	1.1280	0.9713	0
31/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4513.1500	4662.3000	4.5132	4.6623	0
31/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1117.7800	961.8200	1.1178	0.9618	0
31/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4543.0400	4693.3000	4.5430	4.6933	0
31/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1107.4700	952.6200	1.1075	0.9526	0
31/08/2023	R213 On 02-May-24			Bond Future	10.9723	10.8931	82.5655	82.8940	0
31/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1519.8300	1584.0500	1.5198	1.5841	0
31/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4448.3600	4184.0200	4.4484	4.1840	0
31/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1534.7200	1599.6100	1.5347	1.5996	0
31/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4420.0200	4156.3500	4.4200	4.1564	0
31/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1549.4500	1615.0100	1.5495	1.6150	0
31/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4391.5400	4128.5400	4.3915	4.1285	0
31/08/2023	R213 On 01-August-24			Bond Future	11.0699	10.9793	84.3690	84.7351	0
31/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2704.2900	2759.5400	2.7043	2.7595	0
31/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3554.9100	3244.0800	3.5549	3.2441	0
31/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2724.4700	2780.4800	2.7245	2.7805	0
31/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3534.3200	3224.2500	3.5343	3.2243	0
31/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2744.7100	2801.4900	2.7447	2.8015	0
31/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3513.8200	3204.5200	3.5138	3.2045	0
31/08/2023	R213 On 07-November-24			Bond Future	11.2103	11.1095	82.7259	83.1199	0
31/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3421.3200	3511.4600	3.4213	3.5115	0
31/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3422.6400	3118.8100	3.4226	3.1188	0
31/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3442.5400	3533.4600	3.4425	3.5335	0
31/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3404.9000	3101.8500	3.4049	3.1019	0
31/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3463.4600	3555.1400	3.4635	3.5551	0
31/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3386.8900	3084.6000	3.3869	3.0846	0
31/08/2023	R214 On 02-November-23			Bond Future	12.3077	12.2416	59.9788	60.2920	19,892
31/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	282.1800	331.9500	0.2822	0.3320	0
31/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4561.9400	4298.5200	4.5619	4.2985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	290.0100	340.8300	0.2900	0.3408	0
31/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4517.1200	4254.7500	4.5171	4.2548	0
31/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	298.0500	349.9600	0.2981	0.3500	0
31/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4472.5700	4211.2900	4.4726	4.2113	0
31/08/2023	R214 On 01-February-24			Bond Future	12.4117	12.3423	61.3191	61.6438	0
31/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2022.3300	2073.6200	2.0223	2.0736	0
31/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3310.0800	3036.6900	3.3101	3.0367	0
31/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2044.2700	2096.3000	2.0443	2.0963	0
31/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3283.8400	3011.1900	3.2838	3.0112	0
31/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2066.3200	2119.1000	2.0663	2.1191	0
31/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3257.7600	2985.8600	3.2578	2.9859	0
31/08/2023	R214 On 02-May-24			Bond Future	12.5127	12.4383	59.3808	59.7249	0
31/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1236.9300	1290.4400	1.2369	1.2904	0
31/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6412.5300	6121.9900	6.4125	6.1220	0
31/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1249.2800	1303.3700	1.2493	1.3034	0
31/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	6372.4400	6082.4800	6.3724	6.0825	0
31/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1261.8800	1316.5600	1.2619	1.3166	0
31/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	6332.6600	6043.2900	6.3327	6.0433	0
31/08/2023	R214 On 01-August-24			Bond Future	12.6227	12.5408	60.6775	61.0510	0
31/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2737.4900	2784.0500	2.7375	2.7841	0
31/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4897.8600	4570.9100	4.8979	4.5709	0
31/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2758.2700	2805.5300	2.7583	2.8055	0
31/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4870.6400	4544.3900	4.8706	4.5444	0
31/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2778.9000	2826.8600	2.7789	2.8269	0
31/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4843.3300	4517.7800	4.8433	4.5178	0
31/08/2023	R214 On 07-November-24			Bond Future	12.7627	12.6745	58.7488	59.1448	0
31/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3694.8500	3766.4300	3.6949	3.7664	0
31/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4428.1500	4103.7800	4.4282	4.1038	0
31/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3717.5800	3789.9100	3.7176	3.7899	0
31/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4405.4100	4081.7900	4.4054	4.0818	0
31/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3740.3700	3813.4600	3.7404	3.8135	0
31/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4382.7700	4059.9100	4.3828	4.0599	0
31/08/2023	R248 On 02-November-23			Bond Future	12.4618	12.3957	73.4033	73.7817	232,736
31/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	243.4300	287.7700	0.2434	0.2878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	6316.5800	5982.4900	6.3166	5.9825	0
31/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	250.1000	295.3500	0.2501	0.2954	0
31/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	6257.5600	5924.3800	6.2576	5.9244	0
31/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	256.8500	303.1600	0.2569	0.3032	0
31/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	6198.7100	5866.5900	6.1987	5.8666	0
31/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	584.4100	670.8400	0.5844	0.6708	207
31/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4539.6900	4247.6900	4.5397	4.2477	0
31/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	2159.3300	2364.7700	2.1593	2.3648	207
31/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1942.2600	1769.2700	1.9423	1.7693	0
31/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	6399.6100	6731.2600	6.3996	6.7313	0
31/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	399.8100	353.0300	0.3998	0.3530	207
31/08/2023	R248 On 01-February-24			Bond Future	12.5723	12.5027	75.0436	75.4360	0
31/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	875.5500	930.4100	0.8756	0.9304	1,000
31/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	7371.6500	7034.1300	7.3717	7.0341	0
31/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2083.1600	2198.9600	2.0832	2.1990	0
31/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4583.1400	4306.5600	4.5831	4.3066	0
31/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2107.3400	2224.2600	2.1073	2.2243	0
31/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4547.7500	4272.2900	4.5478	4.2723	0
31/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2131.6700	2249.6900	2.1317	2.2497	0
31/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4512.5900	4238.2300	4.5126	4.2382	0
31/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	2488.8000	2622.1200	2.4888	2.6221	1,000
31/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4045.7100	3786.6500	4.0457	3.7867	0
31/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5962.3900	6204.4500	5.9624	6.2045	0
31/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1726.9100	1576.5900	1.7269	1.5766	1,000
31/08/2023	R248 On 02-May-24			Bond Future	12.6797	12.6048	72.2671	72.6830	0
31/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1319.9400	1369.9100	1.3199	1.3699	0
31/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8673.2400	8307.3400	8.6732	8.3073	0
31/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1333.7900	1384.3700	1.3338	1.3844	0
31/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8621.4300	8256.1400	8.6214	8.2561	0
31/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1347.5400	1398.7500	1.3475	1.3988	0
31/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8569.6200	8204.9600	8.5696	8.2050	0
31/08/2023	R248 On 01-August-24			Bond Future	12.7967	12.7140	73.8448	74.2966	13,000
31/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3299.5700	3411.7600	3.2996	3.4118	0
31/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6093.5100	5753.9600	6.0935	5.7540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3324.4800	3437.2600	3.3245	3.4373	0
31/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6060.2400	5721.2800	6.0602	5.7213	0
31/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3349.1900	3463.1200	3.3492	3.4631	0
31/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6026.8500	5689.0400	6.0269	5.6890	0
31/08/2023	R248 On 07-November-24			Bond Future	12.9448	12.8554	71.0699	71.5488	0
31/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	4634.6300	4684.3400	4.6346	4.6843	0
31/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5522.1600	5092.9200	5.5222	5.0929	0
31/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	4662.1700	4712.7600	4.6622	4.7128	0
31/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5495.2700	5066.9100	5.4953	5.0669	0
31/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	4689.7700	4741.2400	4.6898	4.7412	0
31/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5468.5200	5041.0400	5.4685	5.0410	0
31/08/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/08/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0