



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	2025 On 02-November-23			Bond Future	172.9781	173.0359	172.9781	173.0359	5,228
01/09/2023	2025 On 01-February-24			Bond Future	175.0901	175.1493	175.0901	175.1493	214
01/09/2023	2025 On 02-May-24			Bond Future	179.0349	179.0950	179.0349	179.0950	0
01/09/2023	2025 On 01-August-24			Bond Future	181.1511	181.2117	181.1511	181.2117	0
01/09/2023	2025 On 07-November-24			Bond Future	185.3200	185.3811	185.3200	185.3811	0
01/09/2023	2029 On 02-November-23			Bond Future	125.4137	125.5518	125.4137	125.5518	2,068
01/09/2023	2029 On 01-February-24			Bond Future	128.2465	128.3877	128.2465	128.3877	728
01/09/2023	2029 On 02-May-24			Bond Future	129.7690	129.9131	129.7690	129.9131	0
01/09/2023	2029 On 01-August-24			Bond Future	132.6352	132.7820	132.6352	132.7820	0
01/09/2023	2029 On 07-November-24			Bond Future	134.2874	134.4366	134.2874	134.4366	0
01/09/2023	2030 On 02-November-23			Bond Future	10.3225	10.2974	91.6452	91.7510	89,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	215.3100	236.6100	0.2153	0.2366	800
01/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3456.2300	3371.7700	3.4562	3.3718	0
01/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	533.2400	572.3300	0.5332	0.5723	500
01/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2378.2500	2311.5800	2.3783	2.3116	0
01/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	811.0600	861.2300	0.8111	0.8612	800
01/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1882.3900	1826.8000	1.8824	1.8268	0
01/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1482.2700	1550.8100	1.4823	1.5508	500
01/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1198.3000	1161.0800	1.1983	1.1611	0
01/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	2089.3800	2168.7200	2.0894	2.1687	500
01/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	846.9300	820.5100	0.8469	0.8205	0
01/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2622.4400	2708.5400	2.6224	2.7085	0
01/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	638.8700	619.2100	0.6389	0.6192	0
01/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2653.1700	2739.6100	2.6532	2.7396	0
01/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	628.6600	609.3400	0.6287	0.6093	0
01/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2684.1500	2770.9200	2.6842	2.7709	0
01/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	618.7200	599.7300	0.6187	0.5997	0
01/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3661.5500	3756.2800	3.6616	3.7563	500
01/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	379.6000	368.5700	0.3796	0.3686	0
01/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4741.5500	4841.3900	4.7416	4.8414	0
01/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	224.7900	218.8700	0.2248	0.2189	500
01/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	5243.6000	5344.9700	5.2436	5.3450	0
01/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	176.4800	172.0900	0.1765	0.1721	800
01/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7803.8700	7908.8600	7.8039	7.9089	0
01/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	51.3200	50.5500	0.0513	0.0506	500
01/09/2023	2030 On 01-February-24			Bond Future	10.3867	10.3602	89.6872	89.7954	0
01/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	832.1900	867.4100	0.8322	0.8674	400
01/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4245.5700	4172.5500	4.2456	4.1726	0
01/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	1245.4800	1291.3300	1.2455	1.2913	500
01/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3302.3500	3239.9600	3.3024	3.2400	0
01/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1306.7500	1353.9800	1.3068	1.3540	1,360
01/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3195.8000	3134.7900	3.1958	3.1348	0
01/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1418.4900	1468.1500	1.4185	1.4682	500
01/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3014.7700	2956.1900	3.0148	2.9562	0
01/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1538.4800	1590.5900	1.5385	1.5906	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	2843.1600	2787.0300	2.8432	2.7870	0
01/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1701.4800	1756.7100	1.7015	1.7567	200
01/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2632.9500	2579.9400	2.6330	2.5799	0
01/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	2164.2000	2227.2000	2.1642	2.2272	500
01/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2150.5600	2105.3200	2.1506	2.1053	0
01/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3684.1600	3764.8000	3.6842	3.7648	0
01/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1223.0300	1195.4300	1.2230	1.1954	700
01/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4579.9500	4667.4000	4.5800	4.6674	0
01/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	907.1100	886.3200	0.9071	0.8863	1,360
01/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4700.2600	4788.4800	4.7003	4.7885	0
01/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	872.6100	852.5900	0.8726	0.8526	0
01/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4730.3800	4818.7900	4.7304	4.8188	0
01/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	864.0900	844.2600	0.8641	0.8443	0
01/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4760.5700	4849.1600	4.7606	4.8492	0
01/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	855.6500	836.0000	0.8557	0.8360	0
01/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5945.2700	6039.9800	5.9453	6.0400	0
01/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	588.6600	575.1300	0.5887	0.5751	200
01/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	6266.3500	6362.3600	6.2664	6.3624	0
01/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	532.8700	520.6400	0.5329	0.5206	500
01/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	6298.5700	6394.7100	6.2986	6.3947	0
01/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	527.5200	515.4200	0.5275	0.5154	500
01/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	7081.2700	7180.0800	7.0813	7.1801	0
01/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	414.8400	405.4100	0.4148	0.4054	400
01/09/2023	2030 On 02-May-24			Bond Future	10.4625	10.4346	91.6862	91.7967	0
01/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1244.2500	1284.2900	1.2443	1.2843	1,000
01/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4487.2500	4416.8500	4.4873	4.4169	0
01/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1449.4100	1493.6300	1.4494	1.4936	0
01/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4075.2900	4009.0700	4.0753	4.0091	0
01/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1464.3000	1508.8000	1.4643	1.5088	0
01/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4049.2200	3983.2800	4.0492	3.9833	0
01/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1478.9900	1523.7800	1.4790	1.5238	0
01/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4022.9700	3957.3200	4.0230	3.9573	0
01/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	2028.8400	2083.0400	2.0288	2.0830	1,000
01/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3234.4600	3178.2200	3.2345	3.1782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2976.8000	3043.4700	2.9768	3.0435	500
01/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2356.9000	2313.1300	2.3569	2.3131	0
01/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3447.6200	3519.2300	3.4476	3.5192	1,080
01/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2048.2800	2009.4500	2.0483	2.0095	0
01/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	4208.5800	4286.8600	4.2086	4.2869	500
01/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1655.9800	1623.8200	1.6560	1.6238	0
01/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6527.8300	6619.8600	6.5278	6.6199	0
01/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	917.6900	899.2800	0.9177	0.8993	1,000
01/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7842.6900	7939.9100	7.8427	7.9399	0
01/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	647.3100	634.0900	0.6473	0.6341	1,080
01/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	10172.4200	10276.3800	10.1724	10.2764	0
01/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	292.1800	285.7000	0.2922	0.2857	500
01/09/2023	2030 On 01-August-24			Bond Future	10.5571	10.5276	89.6837	89.7962	0
01/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2536.0100	2594.2500	2.5360	2.5943	0
01/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3253.0400	3198.7500	3.2530	3.1988	0
01/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2555.2100	2613.7000	2.5552	2.6137	0
01/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3233.7500	3179.7100	3.2338	3.1797	0
01/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2574.5000	2633.2300	2.5745	2.6332	0
01/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3214.5600	3160.7600	3.2146	3.1608	0
01/09/2023	2030 On 07-November-24			Bond Future	10.6811	10.6498	91.7195	91.8341	0
01/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	3302.0500	3366.6000	3.3021	3.3666	0
01/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3086.4700	3036.3700	3.0865	3.0364	0
01/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	3322.4700	3387.2400	3.3225	3.3872	0
01/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3070.3800	3020.5000	3.0704	3.0205	0
01/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3343.3500	3408.3200	3.3434	3.4083	0
01/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3054.7800	3005.1000	3.0548	3.0051	0
01/09/2023	2032 On 02-November-23			Bond Future	11.1240	11.0993	85.4131	85.5319	176,188
01/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	225.5600	248.2500	0.2256	0.2483	7,750
01/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4058.0700	3961.9800	4.0581	3.9620	0
01/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	461.3100	498.2300	0.4613	0.4982	500
01/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3131.6600	3049.8000	3.1317	3.0498	0
01/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	474.5700	512.1600	0.4746	0.5122	500
01/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3094.8400	3013.6500	3.0948	3.0137	0
01/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	652.3100	698.1900	0.6523	0.6982	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	2674.5800	2601.6800	2.6746	2.6017	0
01/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	1232.7700	1298.5500	1.2328	1.2986	0
01/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	1831.8000	1778.8000	1.8318	1.7788	500
01/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	1455.0900	1526.6100	1.4551	1.5266	500
01/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	1618.6500	1571.3900	1.6187	1.5714	0
01/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1807.8900	1887.0600	1.8079	1.8871	0
01/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1347.5700	1307.9600	1.3476	1.3080	0
01/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1836.5800	1916.3100	1.8366	1.9163	0
01/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1328.5200	1289.4700	1.3285	1.2895	0
01/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1865.3300	1945.6200	1.8653	1.9456	0
01/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1309.5600	1271.0700	1.3096	1.2711	0
01/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1982.3200	2064.7600	1.9823	2.0648	0
01/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1236.0800	1199.7400	1.2361	1.1997	500
01/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	2677.1200	2769.9600	2.6771	2.7700	0
01/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	893.3600	867.4200	0.8934	0.8674	500
01/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	3017.3900	3114.1500	3.0174	3.1142	0
01/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	767.6000	745.5800	0.7676	0.7456	15,500
01/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	3661.7700	3764.4100	3.6618	3.7644	0
01/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	581.7700	565.6300	0.5818	0.5656	500
01/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	4109.8300	4215.6200	4.1098	4.2156	0
01/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	482.4800	469.4900	0.4825	0.4695	0
01/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	5510.6700	5623.0400	5.5107	5.6230	0
01/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	270.0600	263.6500	0.2701	0.2637	500
01/09/2023	2032 On 01-February-24			Bond Future	11.2133	11.1875	87.3217	87.4433	0
01/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	594.7900	622.9000	0.5948	0.6229	1,200
01/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	6510.8300	6417.4100	6.5108	6.4174	0
01/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	1326.0600	1374.4200	1.3261	1.3744	500
01/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4325.5900	4252.4200	4.3256	4.2524	0
01/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1628.2900	1683.1200	1.6283	1.6831	1,200
01/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	3796.1500	3729.4500	3.7962	3.7295	0
01/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1666.9000	1722.5000	1.6669	1.7225	200
01/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	3737.6000	3671.6700	3.7376	3.6717	0
01/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	2335.3000	2402.5400	2.3353	2.4025	500
01/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	2917.8800	2863.5900	2.9179	2.8636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	4146.5600	4234.9600	4.1466	4.2350	0
01/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1670.3000	1637.1700	1.6703	1.6372	200
01/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	4395.1300	4485.6500	4.3951	4.4857	0
01/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1557.9400	1526.9300	1.5579	1.5269	0
01/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	4426.4300	4517.2000	4.4264	4.5172	0
01/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1544.2700	1513.5100	1.5443	1.5135	0
01/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	4458.0100	4549.0300	4.4580	4.5490	0
01/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1530.9100	1500.4000	1.5309	1.5004	0
01/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	6637.0000	6741.3500	6.6370	6.7414	0
01/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	857.3300	840.1500	0.8573	0.8402	200
01/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	7060.8800	7167.0600	7.0609	7.1671	0
01/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	769.0000	753.6500	0.7690	0.7537	1,200
01/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	7453.5000	7561.1900	7.4535	7.5612	0
01/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	695.9600	682.1200	0.6960	0.6821	500
01/09/2023	2032 On 02-May-24			Bond Future	11.3100	11.2831	85.1061	85.2302	0
01/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	1331.3100	1373.5200	1.3313	1.3735	1,000
01/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	5846.9500	5765.0800	5.8470	5.7651	0
01/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1601.0000	1648.6600	1.6010	1.6487	0
01/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5237.4900	5161.0700	5.2375	5.1611	0
01/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1617.0500	1665.0100	1.6171	1.6650	0
01/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5205.0200	5128.9000	5.2050	5.1289	0
01/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1632.9300	1681.1900	1.6329	1.6812	0
01/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5172.4300	5096.6100	5.1724	5.0966	0
01/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1681.7000	1730.8800	1.6817	1.7309	500
01/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5075.9700	5001.0700	5.0760	5.0011	0
01/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1781.9400	1832.9700	1.7819	1.8330	1,550
01/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	4886.6900	4813.6400	4.8867	4.8136	0
01/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	2168.5000	2226.0700	2.1685	2.2261	1,000
01/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4269.6100	4203.1000	4.2696	4.2031	0
01/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2653.2000	2717.8800	2.6532	2.7179	500
01/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	3672.1200	3612.7200	3.6721	3.6127	0
01/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	3270.8900	3343.2700	3.2709	3.3433	1,550
01/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3087.5500	3035.8500	3.0876	3.0359	0
01/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	7976.6800	8081.4400	7.9767	8.0814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1065.7500	1046.4300	1.0658	1.0464	1,000
01/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	8928.2600	9036.4400	8.9283	9.0364	0
01/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	878.0400	862.1400	0.8780	0.8621	500
01/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	9494.6700	9604.7900	9.4947	9.6048	0
01/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	763.5100	749.5500	0.7635	0.7496	1,550
01/09/2023	2032 On 01-August-24			Bond Future	11.4216	11.3934	86.9643	87.0907	0
01/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2859.1300	2922.7500	2.8591	2.9228	0
01/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4179.2500	4116.4100	4.1793	4.1164	0
01/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2881.0300	2944.9300	2.8810	2.9449	0
01/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4155.4400	4092.8800	4.1554	4.0929	0
01/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2903.0200	2967.2000	2.9030	2.9672	0
01/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4131.7500	4069.4700	4.1318	4.0695	0
01/09/2023	2032 On 07-November-24			Bond Future	11.5686	11.5391	84.7736	84.9024	0
01/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	3600.2400	3669.9800	3.6002	3.6700	0
01/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4030.8400	3971.7300	4.0308	3.9717	0
01/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	3623.3500	3693.3400	3.6234	3.6933	0
01/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4010.1600	3951.3000	4.0102	3.9513	0
01/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	3646.1600	3716.3900	3.6462	3.7164	0
01/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	3989.2200	3930.6000	3.9892	3.9306	0
01/09/2023	2033 On 02-November-23			Bond Future	118.4145	118.8187	118.4145	118.8187	2,258
01/09/2023	2033 On 01-February-24			Bond Future	121.0891	121.5026	121.0891	121.5026	6,141
01/09/2023	2033 On 02-May-24			Bond Future	122.3548	122.7772	122.3548	122.7772	0
01/09/2023	2033 On 01-August-24			Bond Future	125.0574	125.4888	125.0574	125.4888	0
01/09/2023	2033 On 07-November-24			Bond Future	126.4372	126.8775	126.4372	126.8775	0
01/09/2023	2037 On 02-November-23			Bond Future	12.1698	12.1505	78.4178	78.5206	68,044
01/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	584.7400	620.1700	0.5847	0.6202	0
01/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	3994.2200	3926.7900	3.9942	3.9268	0
01/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	598.6200	634.5900	0.5986	0.6346	0
01/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	3951.3300	3884.4400	3.9513	3.8844	0
01/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	612.7300	649.2300	0.6127	0.6492	0
01/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	3908.7300	3842.3700	3.9087	3.8424	0
01/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	1490.6400	1551.5200	1.4906	1.5515	731
01/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2294.6300	2252.6500	2.2946	2.2527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2994.3800	3076.9200	2.9944	3.0769	731
01/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1161.6700	1141.3500	1.1617	1.1414	0
01/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	8538.9200	8641.2200	8.5389	8.6412	0
01/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	132.5700	132.0100	0.1326	0.1320	731
01/09/2023	2037 On 01-February-24			Bond Future	12.2783	12.2583	75.9138	76.0190	76,958
01/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	2429.7500	2488.3100	2.4298	2.4883	2,500
01/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3426.0700	3379.4100	3.4261	3.3794	0
01/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	3027.0300	3092.5100	3.0270	3.0925	0
01/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	2861.4100	2821.6700	2.8614	2.8217	0
01/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	3055.5900	3121.3700	3.0556	3.1214	0
01/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	2837.7700	2798.3300	2.8378	2.7983	0
01/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	3084.4600	3150.5400	3.0845	3.1505	0
01/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	2814.4900	2775.3500	2.8145	2.7754	0
01/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	5002.2300	5083.6100	5.0022	5.0836	0
01/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1697.7300	1673.8900	1.6977	1.6739	2,500
01/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	8689.0500	8785.0600	8.6891	8.7851	0
01/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	714.9100	705.7000	0.7149	0.7057	2,500
01/09/2023	2037 On 02-May-24			Bond Future	12.3948	12.3740	77.6055	77.7130	0
01/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1538.3800	1576.8200	1.5384	1.5768	0
01/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	6759.1600	6690.1400	6.7592	6.6901	0
01/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1555.0000	1593.7100	1.5550	1.5937	0
01/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	6719.0300	6650.2800	6.7190	6.6503	0
01/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1571.9500	1610.9300	1.5720	1.6109	0
01/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	6679.2800	6610.8000	6.6793	6.6108	0
01/09/2023	2037 On 01-August-24			Bond Future	12.5264	12.5047	75.0445	75.1540	0
01/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	3059.7700	3114.0800	3.0598	3.1141	0
01/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	5314.7200	5259.5200	5.3147	5.2595	0
01/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	3083.0800	3137.6300	3.0831	3.1376	0
01/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5285.2600	5230.3000	5.2853	5.2303	0
01/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	3106.4700	3161.2600	3.1065	3.1613	0
01/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5255.9300	5201.2100	5.2559	5.2012	0
01/09/2023	2037 On 07-November-24			Bond Future	12.6799	12.6574	76.7458	76.8574	0
01/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	4273.0700	4335.4800	4.2731	4.3355	0
01/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	4820.6000	4771.4000	4.8206	4.7714	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	4299.0400	4361.6500	4.2990	4.3617	0
01/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	4796.5200	4747.5200	4.7965	4.7475	0
01/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	4325.4100	4388.2300	4.3254	4.3882	0
01/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	4772.8800	4724.0900	4.7729	4.7241	0
01/09/2023	2038 On 02-November-23			Bond Future	128.1547	129.3549	128.1547	129.3549	4,669
01/09/2023	2038 On 01-February-24			Bond Future	129.0298	130.2571	129.0298	130.2571	0
01/09/2023	2038 On 02-May-24			Bond Future	131.9367	133.1914	131.9367	133.1914	0
01/09/2023	2038 On 01-August-24			Bond Future	132.7822	134.0639	132.7822	134.0639	0
01/09/2023	2038 On 07-November-24			Bond Future	135.8362	137.1467	135.8362	137.1467	0
01/09/2023	2040 On 02-November-23			Bond Future	12.4834	12.4745	78.3921	78.4421	41,927
01/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	230.1400	242.5200	0.2301	0.2425	875
01/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6029.2300	5991.6500	6.0292	5.9917	0
01/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	291.2300	305.7600	0.2912	0.3058	0
01/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	5593.2300	5557.8000	5.5932	5.5578	0
01/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	299.6000	314.4000	0.2996	0.3144	0
01/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	5539.7900	5504.6300	5.5398	5.5046	0
01/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	308.2200	323.3100	0.3082	0.3233	0
01/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	5486.6800	5451.8100	5.4867	5.4518	0
01/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	520.7400	541.8300	0.5207	0.5418	128
01/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	4479.6100	4450.7400	4.4796	4.4507	0
01/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	1007.8000	1038.4500	1.0078	1.0385	875
01/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3190.0300	3170.7200	3.1900	3.1707	0
01/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	2317.4700	2361.5000	2.3175	2.3615	128
01/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1672.9200	1666.9900	1.6729	1.6670	0
01/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	3619.9100	3669.6500	3.6199	3.6697	0
01/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	985.9500	985.7300	0.9860	0.9857	875
01/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	6381.4900	6434.4400	6.3815	6.4344	0
01/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	351.7000	354.6900	0.3517	0.3547	128
01/09/2023	2040 On 01-February-24			Bond Future	12.5978	12.5885	75.6372	75.6883	93,479
01/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	2398.1300	2430.7600	2.3981	2.4308	0
01/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	3887.3800	3868.8900	3.8874	3.8689	0
01/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	2424.1000	2456.9000	2.4241	2.4569	0
01/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	3856.9200	3838.6000	3.8569	3.8386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	2450.2100	2483.1800	2.4502	2.4832	0
01/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	3826.6600	3808.5100	3.8267	3.8085	0
01/09/2023	2040 On 02-May-24			Bond Future	12.7195	12.7099	77.3227	77.3748	0
01/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1388.3600	1408.4300	1.3884	1.4084	0
01/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	7820.7200	7788.6600	7.8207	7.7887	0
01/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1402.2600	1422.4500	1.4023	1.4225	0
01/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	7773.4300	7741.4900	7.7734	7.7415	0
01/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1416.4600	1436.7900	1.4165	1.4368	0
01/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	7726.5200	7694.7200	7.7265	7.6947	0
01/09/2023	2040 On 01-August-24			Bond Future	12.8561	12.8461	74.5050	74.5580	0
01/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	3057.0900	3085.8100	3.0571	3.0858	0
01/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	5978.9800	5954.7300	5.9790	5.9547	0
01/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	3080.5600	3109.4000	3.0806	3.1094	0
01/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	5946.3200	5922.1900	5.9463	5.9222	0
01/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	3104.1100	3133.0700	3.1041	3.1331	0
01/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	5913.8100	5889.8000	5.9138	5.8898	0
01/09/2023	2040 On 07-November-24			Bond Future	13.0139	13.0036	76.1933	76.2471	0
01/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	4320.7800	4353.2300	4.3208	4.3532	0
01/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5231.0700	5209.7300	5.2311	5.2097	0
01/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	4347.6400	4380.1900	4.3476	4.3802	0
01/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5205.1200	5183.8800	5.2051	5.1839	0
01/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	4374.2300	4406.8900	4.3742	4.4069	0
01/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5178.9600	5157.8300	5.1790	5.1578	0
01/09/2023	2044 On 02-November-23			Bond Future	12.5664	12.5522	74.5312	74.6099	52,904
01/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	217.2100	232.2000	0.2172	0.2322	0
01/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	6267.2600	6203.5600	6.2673	6.2036	0
01/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	223.9400	239.2600	0.2239	0.2393	0
01/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	6210.4000	6147.0300	6.2104	6.1470	0
01/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	230.8200	246.4800	0.2308	0.2465	0
01/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	6153.7800	6090.7500	6.1538	6.0908	0
01/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	704.1200	736.9000	0.7041	0.7369	5,860
01/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	3974.9900	3929.0800	3.9750	3.9291	0
01/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	2567.3000	2630.0200	2.5673	2.6300	0
01/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1557.6200	1541.6500	1.5576	1.5417	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
01/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	3443.9600	3513.1300	3.4440	3.5131	0
01/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1097.6900	1088.1700	1.0977	1.0882	6,375
01/09/2023	2044 On 01-February-24			Bond Future	12.6777	12.6630	71.8152	71.8957	31,827
01/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	2097.4700	2139.9700	2.0975	2.1400	0
01/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4390.4000	4352.4200	4.3904	4.3524	0
01/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	2121.4500	2164.2100	2.1215	2.1642	0
01/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4356.6700	4318.9500	4.3567	4.3190	0
01/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	2145.7500	2188.7800	2.1458	2.1888	0
01/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4323.3400	4285.8900	4.3233	4.2859	0
01/09/2023	2044 On 02-May-24			Bond Future	12.7957	12.7805	73.4155	73.4977	0
01/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1372.1400	1400.0200	1.3721	1.4000	0
01/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8029.4700	7975.2100	8.0295	7.9752	0
01/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1386.2100	1414.2800	1.3862	1.4143	0
01/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	7981.0200	7926.9500	7.9810	7.9270	0
01/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1400.1700	1428.4400	1.4002	1.4284	0
01/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	7932.5400	7878.6700	7.9325	7.8787	0
01/09/2023	2044 On 01-August-24			Bond Future	12.9276	12.9118	70.6376	70.7212	0
01/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2922.5300	2962.9100	2.9225	2.9629	0
01/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6496.8600	6453.6000	6.4969	6.4536	0
01/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2945.3700	2985.9300	2.9454	2.9859	0
01/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6462.2300	6419.1500	6.4622	6.4192	0
01/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2968.3100	3009.0500	2.9683	3.0091	0
01/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6427.7600	6384.8600	6.4278	6.3849	0
01/09/2023	2044 On 07-November-24			Bond Future	13.0794	13.0630	72.2380	72.3232	0
01/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	4450.7600	4499.4100	4.4508	4.4994	0
01/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5392.9600	5356.3700	5.3930	5.3564	0
01/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	4477.3900	4526.2000	4.4774	4.5262	0
01/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5366.5200	5330.0900	5.3665	5.3301	0
01/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	4503.7700	4552.7300	4.5038	4.5527	0
01/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5339.9000	5303.6200	5.3399	5.3036	0
01/09/2023	2046 On 02-November-23			Bond Future	110.6402	111.5980	110.6402	111.5980	16,148
01/09/2023	2046 On 01-February-24			Bond Future	113.1393	114.1189	113.1393	114.1189	0
01/09/2023	2046 On 02-May-24			Bond Future	113.5402	114.5415	113.5402	114.5415	0
01/09/2023	2046 On 01-August-24			Bond Future	116.0472	117.0702	116.0472	117.0702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	2046 On 07-November-24			Bond Future	116.5153	117.5608	116.5153	117.5608	0
01/09/2023	2050 On 02-November-23			Bond Future	112.2519	113.3189	112.2519	113.3189	14,039
01/09/2023	2050 On 01-February-24			Bond Future	112.5371	113.6283	112.5371	113.6283	0
01/09/2023	2050 On 02-May-24			Bond Future	115.0724	116.1879	115.0724	116.1879	0
01/09/2023	2050 On 01-August-24			Bond Future	115.3088	116.4484	115.3088	116.4484	0
01/09/2023	2050 On 07-November-24			Bond Future	117.9605	119.1255	117.9605	119.1255	0
01/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	AL37 On 02-November-23			Index Future	910.6670	911.8940	910.6670	911.8940	0
01/09/2023	AL37 On 01-February-24			Index Future	931.0160	932.2710	931.0160	932.2710	0
01/09/2023	AL37 On 02-May-24			Index Future	951.7800	953.0610	951.7800	953.0610	0
01/09/2023	AL37 On 01-August-24			Index Future	972.6000	973.9060	972.6000	973.9060	0
01/09/2023	AL37 On 07-November-24			Index Future	994.7860	996.1170	994.7860	996.1170	0
01/09/2023	AL7T On 02-November-23			Index Future	1036.6880	1037.9580	1036.6880	1,037.9580	0
01/09/2023	AL7T On 01-February-24			Index Future	1059.8530	1061.1530	1059.8530	1,061.1530	0
01/09/2023	AL7T On 02-May-24			Index Future	1083.4900	1084.8170	1083.4900	1,084.8170	0
01/09/2023	AL7T On 01-August-24			Index Future	1107.1920	1108.5430	1107.1920	1,108.5430	0
01/09/2023	AL7T On 07-November-24			Index Future	1132.4480	1133.8250	1132.4480	1,133.8250	0
01/09/2023	ALBI On 02-November-23			Index Future	903.5130	904.6790	903.5130	904.6790	107
01/09/2023	ALBI On 01-February-24			Index Future	923.7020	924.8950	923.7020	924.8950	0
01/09/2023	ALBI On 02-May-24			Index Future	944.3030	945.5200	944.3030	945.5200	0
01/09/2023	ALBI On 01-August-24			Index Future	964.9590	966.2000	964.9590	966.2000	0
01/09/2023	ALBI On 07-November-24			Index Future	986.9710	988.2360	986.9710	988.2360	0
01/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	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
01/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	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
01/09/2023	ES33 On 02-November-23			Bond Future	12.6662	12.6472	72.4406	72.5246	0
01/09/2023	ES33 On 01-February-24			Bond Future	12.8095	12.7896	74.0768	74.1628	0
01/09/2023	ES33 On 02-May-24			Bond Future	12.9583	12.9375	71.9461	72.0339	0
01/09/2023	ES33 On 01-August-24			Bond Future	13.1219	13.1003	73.5331	73.6226	0
01/09/2023	ES33 On 07-November-24			Bond Future	13.3296	13.3070	71.4183	71.5094	0
01/09/2023	ES42 On 02-November-23			Bond Future	13.1944	13.1806	68.0760	68.1454	0
01/09/2023	ES42 On 01-February-24			Bond Future	13.3274	13.3130	69.6138	69.6848	0
01/09/2023	ES42 On 02-May-24			Bond Future	13.4702	13.4552	66.9192	66.9916	0
01/09/2023	ES42 On 01-August-24			Bond Future	13.6228	13.6072	68.3933	68.4671	0
01/09/2023	ES42 On 07-November-24			Bond Future	13.8108	13.7947	65.6933	65.7683	0
01/09/2023	GOVI On 02-November-23			GOVI	890.6370	891.7970	890.6370	891.7970	823
01/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	48370.0000	59970.0000	4.8370	5.9970	0
01/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	48270.0000	59870.0000	4.8270	5.9870	0
01/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	48170.0000	59770.0000	4.8170	5.9770	0
01/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 01-February-24			GOVI	910.5390	911.7250	910.5390	911.7250	0
01/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	305590.0000	317450.0000	30.5590	31.7450	0
01/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	305490.0000	317350.0000	30.5490	31.7350	0
01/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	305390.0000	317250.0000	30.5390	31.7250	0
01/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-May-24			GOVI	930.8460	932.0570	930.8460	932.0570	0
01/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	201240.0000	189130.0000	20.1240	18.9130	0
01/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	201340.0000	189230.0000	20.1340	18.9230	0
01/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	201440.0000	189330.0000	20.1440	18.9330	0
01/09/2023	GOVI On 01-August-24			GOVI	951.2080	952.4420	951.2080	952.4420	0
01/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	78380.0000	90720.0000	7.8380	9.0720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	78280.0000	90620.0000	7.8280	9.0620	0
01/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	78180.0000	90520.0000	7.8180	9.0520	0
01/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 07-November-24			GOVI	972.9060	974.1640	972.9060	974.1640	0
01/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	241260.0000	253840.0000	24.1260	25.3840	0
01/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	241160.0000	253740.0000	24.1160	25.3740	0
01/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	241060.0000	253640.0000	24.1060	25.3640	0
01/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/09/2023	IGOV On 02-November-23			Index Future	332.8320	334.4610	332.8320	334.4610	515
01/09/2023	IGOV On 01-February-24			Index Future	340.3500	342.0160	340.3500	342.0160	0
01/09/2023	IGOV On 02-May-24			Index Future	348.0190	349.7220	348.0190	349.7220	0
01/09/2023	IGOV On 01-August-24			Index Future	355.7090	357.4480	355.7090	357.4480	0
01/09/2023	IGOV On 07-November-24			Index Future	363.9040	365.6810	363.9040	365.6810	0
01/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
01/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/09/2023	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
01/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3650	8.3650	91.6350	91.6350	0
01/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3250	8.3150	91.6750	91.6850	0
01/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3200	8.3100	91.6800	91.6900	0
01/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3250	8.3050	91.6750	91.6950	0
01/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3200	8.2900	91.6800	91.7100	0
01/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2500	8.2100	91.7500	91.7900	0
01/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2400	8.2000	91.7600	91.8000	0
01/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0200	7.9400	91.9800	92.0600	0
01/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8800	7.7800	92.1200	92.2200	0
01/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.7150	7.6250	92.2850	92.3750	0
01/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.6700	7.5700	92.3300	92.4300	0
01/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6450	7.5550	92.3550	92.4450	0
01/09/2023	R035 On 02-November-23			Bond Future	11.8104	11.7910	83.5700	83.6735	189,955
01/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	110.2500	121.1800	0.1103	0.1212	400
01/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	6846.2000	6753.6300	6.8462	6.7536	0
01/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	465.9200	496.7800	0.4659	0.4968	400
01/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	4281.5500	4208.9100	4.2816	4.2089	0
01/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	900.9200	947.5800	0.9009	0.9476	0
01/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3083.9700	3027.1300	3.0840	3.0271	0
01/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	919.6200	966.8400	0.9196	0.9668	0
01/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3047.1600	2990.8800	3.0472	2.9909	0
01/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	938.4500	986.2300	0.9385	0.9862	0
01/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3010.5200	2954.8000	3.0105	2.9548	0
01/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	1543.4300	1606.0000	1.5434	1.6060	6,500
01/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2137.1600	2096.2300	2.1372	2.0962	0
01/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	1648.0100	1712.6500	1.6480	1.7127	731
01/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2025.8400	1986.9800	2.0258	1.9870	0
01/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	3244.2200	3329.7800	3.2442	3.3298	731
01/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	989.3200	971.3800	0.9893	0.9714	0
01/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	5680.7500	5779.2200	5.6808	5.7792	0
01/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	372.8800	367.8500	0.3729	0.3679	400
01/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	8894.8100	8997.9100	8.8948	8.9979	0
01/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	103.2000	102.8000	0.1032	0.1028	731



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R035 On 01-February-24			Bond Future	11.9199	11.8998	85.4374	85.5433	0
01/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	528.8700	551.0100	0.5289	0.5510	400
01/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	7777.2700	7693.5700	7.7773	7.6936	0
01/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	1142.6500	1180.2200	1.1427	1.1802	400
01/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	5500.7500	5432.4800	5.5008	5.4325	0
01/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	3719.7800	3791.9700	3.7198	3.7920	0
01/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2369.5300	2335.8800	2.3695	2.3359	0
01/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	3751.2700	3823.7200	3.7513	3.8237	0
01/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2349.7300	2316.3400	2.3497	2.3163	0
01/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	3782.8500	3855.5700	3.7829	3.8556	0
01/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2330.0800	2296.9600	2.3301	2.2970	0
01/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	8336.2000	8431.6300	8.3362	8.4316	0
01/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	781.5100	771.1000	0.7815	0.7711	400
01/09/2023	R035 On 02-May-24			Bond Future	12.0270	12.0061	82.8293	82.9373	0
01/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1691.6800	1733.0200	1.6917	1.7330	0
01/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	6174.7500	6108.0700	6.1748	6.1081	0
01/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1709.6000	1751.2100	1.7096	1.7512	0
01/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	6137.1000	6070.6900	6.1371	6.0707	0
01/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1727.6200	1769.5100	1.7276	1.7695	0
01/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	6099.6100	6033.4800	6.0996	6.0335	0
01/09/2023	R035 On 01-August-24			Bond Future	12.1459	12.1242	84.6383	84.7484	0
01/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	3211.4800	3267.4900	3.2115	3.2675	0
01/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5040.2000	4986.0900	5.0402	4.9861	0
01/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	3235.9000	3292.1400	3.2359	3.2921	0
01/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5012.4600	4958.5800	5.0125	4.9586	0
01/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	3260.0800	3316.5600	3.2601	3.3166	0
01/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	4984.5200	4930.8800	4.9845	4.9309	0
01/09/2023	R035 On 07-November-24			Bond Future	12.3023	12.2796	82.0462	82.1584	0
01/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	4089.1400	4150.8900	4.0891	4.1509	0
01/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	4746.4300	4695.9900	4.7464	4.6960	0
01/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	4114.5000	4176.4500	4.1145	4.1765	0
01/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	4721.8300	4671.5900	4.7218	4.6716	0
01/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	4140.2900	4202.4500	4.1403	4.2025	0
01/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	4697.7000	4647.6700	4.6977	4.6477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R053 On 02-November-23			Bond Future	12.3827	12.3788	95.2385	95.2674	5,189
01/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	4604.0100	4644.1700	4.6040	4.6442	0
01/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1532.7900	1544.1100	1.5328	1.5441	0
01/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	4652.5400	4692.7200	4.6525	4.6927	0
01/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1511.6900	1523.0300	1.5117	1.5230	0
01/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	4701.2500	4741.4500	4.7013	4.7415	0
01/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1490.8600	1502.2200	1.4909	1.5022	0
01/09/2023	R053 On 01-February-24			Bond Future	12.4860	12.4820	97.3667	97.3963	0
01/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	6065.9600	6098.3200	6.0660	6.0983	0
01/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	2996.0600	2998.8600	2.9961	2.9989	0
01/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	6110.6400	6143.0500	6.1106	6.1431	0
01/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	2972.2200	2975.0700	2.9722	2.9751	0
01/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	6155.4100	6187.8800	6.1554	6.1879	0
01/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	2948.5600	2951.4700	2.9486	2.9515	0
01/09/2023	R053 On 02-May-24			Bond Future	12.5949	12.5907	93.6720	93.7020	0
01/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	7069.8800	7099.2200	7.0699	7.0992	0
01/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4109.2000	4108.5300	4.1092	4.1085	0
01/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	7112.1900	7141.5800	7.1122	7.1416	0
01/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4083.9900	4083.3700	4.0840	4.0834	0
01/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	7154.8600	7184.3000	7.1549	7.1843	0
01/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4059.2400	4058.6700	4.0592	4.0587	0
01/09/2023	R053 On 01-August-24			Bond Future	12.7136	12.7093	95.7162	95.7465	0
01/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	7649.5600	7676.8400	7.6496	7.6768	0
01/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	4797.4900	4794.5100	4.7975	4.7945	0
01/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	7690.5500	7717.8700	7.6906	7.7179	0
01/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	4772.0200	4769.0800	4.7720	4.7691	0
01/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	7731.2300	7758.6000	7.7312	7.7586	0
01/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	4746.3400	4743.4500	4.7463	4.7435	0
01/09/2023	R053 On 07-November-24			Bond Future	12.8599	12.8555	92.0174	92.0479	0
01/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	6346.1400	6369.7200	6.3461	6.3697	0
01/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	6831.0300	6824.1000	6.8310	6.8241	0
01/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	6382.5200	6406.1500	6.3825	6.4062	0
01/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	6797.7600	6790.8800	6.7978	6.7909	0
01/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	6418.9700	6442.6500	6.4190	6.4427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	6764.6500	6757.8200	6.7647	6.7578	0
01/09/2023	R186 On 02-November-23			Bond Future	8.9233	8.8649	108.1799	108.3405	112,378
01/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	1087.1400	1197.0900	1.0871	1.1971	1,715
01/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	467.2500	416.6100	0.4673	0.4166	0
01/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1543.5100	1669.8700	1.5435	1.6699	0
01/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	299.4300	265.2000	0.2994	0.2652	0
01/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1564.5200	1691.5000	1.5645	1.6915	0
01/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	293.4100	259.8000	0.2934	0.2598	0
01/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1585.7800	1713.3600	1.5858	1.7134	0
01/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	287.6500	254.6400	0.2877	0.2546	0
01/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	4040.6000	4197.1700	4.0406	4.1972	0
01/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	32.4800	28.4600	0.0325	0.0285	1,715
01/09/2023	R186 On 01-February-24			Bond Future	8.9067	8.8424	105.2868	105.4510	0
01/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	2068.1800	2188.0500	2.0682	2.1881	0
01/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	569.3300	524.9400	0.5693	0.5249	0
01/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	2086.9200	2207.2200	2.0869	2.2072	0
01/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	563.0400	519.0800	0.5630	0.5191	0
01/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	2105.4800	2226.2100	2.1055	2.2262	0
01/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	556.5800	513.0500	0.5566	0.5131	0
01/09/2023	R186 On 02-May-24			Bond Future	8.8893	8.8180	107.6338	107.8015	0
01/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	378.3200	420.5500	0.3783	0.4206	0
01/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2519.8200	2394.3600	2.5198	2.3944	0
01/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	384.5600	427.2700	0.3846	0.4273	0
01/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2501.9400	2376.9600	2.5019	2.3770	0
01/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	390.8600	434.0600	0.3909	0.4341	0
01/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2484.1200	2359.6300	2.4841	2.3596	0
01/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2606.7500	2730.1900	2.6068	2.7302	2,030
01/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	654.3200	610.0700	0.6543	0.6101	0
01/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3856.1100	3996.9200	3.8561	3.9969	0
01/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	381.0800	354.2000	0.3811	0.3542	2,030
01/09/2023	R186 On 01-August-24			Bond Future	8.8908	8.8112	104.6758	104.8468	0
01/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	1083.1300	1163.9000	1.0831	1.1639	0
01/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1536.8000	1446.6000	1.5368	1.4466	0
01/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	1094.6100	1175.8400	1.0946	1.1758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1526.7000	1436.9600	1.5267	1.4370	0
01/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	1106.1400	1187.8400	1.1061	1.1878	0
01/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1516.6500	1427.3800	1.5167	1.4274	0
01/09/2023	R186 On 07-November-24			Bond Future	8.9375	8.8468	107.0527	107.2270	0
01/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1590.6900	1689.5800	1.5907	1.6896	0
01/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1221.9600	1146.5400	1.2220	1.1465	0
01/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1602.7800	1702.0400	1.6028	1.7020	0
01/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1214.9400	1139.8900	1.2149	1.1399	0
01/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1614.9100	1714.5400	1.6149	1.7145	0
01/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1207.9700	1133.2900	1.2080	1.1333	0
01/09/2023	R197 On 02-November-23			Bond Future	341.6639	341.6896	341.6639	341.6896	0
01/09/2023	R202 On 02-November-23			Bond Future	256.5142	257.1904	256.5142	257.1904	4,618
01/09/2023	R202 On 01-February-24			Bond Future	257.3312	258.0227	257.3312	258.0227	460
01/09/2023	R202 On 02-May-24			Bond Future	263.1287	263.8355	263.1287	263.8355	0
01/09/2023	R202 On 01-August-24			Bond Future	263.8443	264.5652	263.8443	264.5652	0
01/09/2023	R202 On 07-November-24			Bond Future	269.9133	270.6494	269.9133	270.6494	0
01/09/2023	R209 On 02-November-23			Bond Future	11.8866	11.8672	64.5471	64.6381	26,259
01/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	569.1600	602.7800	0.5692	0.6028	0
01/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	3257.4900	3200.1100	3.2575	3.2001	0
01/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	582.2900	616.3900	0.5823	0.6164	0
01/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	3220.9500	3164.0500	3.2210	3.1641	0
01/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	595.7100	630.3000	0.5957	0.6303	0
01/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3184.7500	3128.3400	3.1848	3.1283	0
01/09/2023	R209 On 01-February-24			Bond Future	11.9806	11.9605	65.9895	66.0826	1,690
01/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2889.6500	2950.2400	2.8897	2.9502	0
01/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2248.7900	2216.3100	2.2488	2.2163	0
01/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2916.0000	2976.8400	2.9160	2.9768	0
01/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2229.5000	2197.2700	2.2295	2.1973	0
01/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2942.6000	3003.7000	2.9426	3.0037	0
01/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2210.5200	2178.5500	2.2105	2.1786	0
01/09/2023	R209 On 02-May-24			Bond Future	12.0803	12.0595	64.3073	64.4023	0
01/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	1381.6100	1416.4000	1.3816	1.4164	0
01/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	5730.5200	5670.2700	5.7305	5.6703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	1396.6800	1431.7100	1.3967	1.4317	0
01/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	5695.6300	5635.6200	5.6956	5.6356	0
01/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	1411.6600	1446.9400	1.4117	1.4469	0
01/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	5660.7100	5600.9500	5.6607	5.6010	0
01/09/2023	R209 On 01-August-24			Bond Future	12.1907	12.1692	65.7114	65.8082	0
01/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2735.6600	2784.1300	2.7357	2.7841	0
01/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	4619.4000	4571.0200	4.6194	4.5710	0
01/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2756.4900	2805.1700	2.7565	2.8052	0
01/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	4593.4600	4545.2900	4.5935	4.5453	0
01/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2777.6500	2826.5300	2.7777	2.8265	0
01/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	4567.8900	4519.9200	4.5679	4.5199	0
01/09/2023	R209 On 07-November-24			Bond Future	12.3291	12.3068	64.0479	64.1466	0
01/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3666.4800	3721.4400	3.6665	3.7214	0
01/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4195.2300	4151.5200	4.1952	4.1515	0
01/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3689.3100	3744.4400	3.6893	3.7444	0
01/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4173.4300	4129.8900	4.1734	4.1299	0
01/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3712.1900	3767.5100	3.7122	3.7675	0
01/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4151.7300	4108.3800	4.1517	4.1084	0
01/09/2023	R210 On 02-November-23			Bond Future	227.3019	227.5091	227.3019	227.5091	206
01/09/2023	R210 On 01-February-24			Bond Future	232.4360	232.6481	232.4360	232.6481	300
01/09/2023	R210 On 02-May-24			Bond Future	234.4168	234.6329	234.4168	234.6329	0
01/09/2023	R210 On 01-August-24			Bond Future	239.5937	239.8138	239.5937	239.8138	0
01/09/2023	R210 On 07-November-24			Bond Future	241.7702	241.9934	241.7702	241.9934	0
01/09/2023	R213 On 02-November-23			Bond Future	10.8215	10.8019	82.3199	82.4053	32,996
01/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1683.7400	1743.6400	1.6837	1.7436	731
01/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1170.8000	1145.3500	1.1708	1.1454	0
01/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	2152.5500	2218.6200	2.1526	2.2186	0
01/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	910.7000	891.4200	0.9107	0.8914	0
01/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	2181.5800	2247.9800	2.1816	2.2480	0
01/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	897.1100	878.1600	0.8971	0.8782	0
01/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	2210.7600	2277.4800	2.2108	2.2775	0
01/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	883.7000	865.0700	0.8837	0.8651	0
01/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	3181.3400	3256.2100	3.1813	3.2562	731

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	548.1700	537.6900	0.5482	0.5377	0
01/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	7739.4600	7824.6300	7.7395	7.8246	0
01/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	68.5600	68.3800	0.0686	0.0684	731
01/09/2023	R213 On 01-February-24			Bond Future	10.9087	10.8881	84.1594	84.2467	0
01/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	4413.5900	4483.1400	4.4136	4.4831	0
01/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1145.7200	1128.0000	1.1457	1.1280	0
01/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	4443.4400	4513.1500	4.4434	4.5132	0
01/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1135.3400	1117.7800	1.1353	1.1178	0
01/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	4473.1600	4543.0400	4.4732	4.5430	0
01/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1124.8600	1107.4700	1.1249	1.1075	0
01/09/2023	R213 On 02-May-24			Bond Future	10.9938	10.9723	82.4764	82.5655	0
01/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1483.8000	1519.8300	1.4838	1.5198	0
01/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	4501.4300	4448.3600	4.5014	4.4484	0
01/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1498.4700	1534.7200	1.4985	1.5347	0
01/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	4472.8700	4420.0200	4.4729	4.4200	0
01/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1512.9800	1549.4500	1.5130	1.5495	0
01/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4444.1700	4391.5400	4.4442	4.3915	0
01/09/2023	R213 On 01-August-24			Bond Future	11.0925	11.0699	84.2783	84.3690	0
01/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2656.8200	2704.2900	2.6568	2.7043	0
01/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	3598.1900	3554.9100	3.5982	3.5549	0
01/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2676.7900	2724.4700	2.6768	2.7245	0
01/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3577.3900	3534.3200	3.5774	3.5343	0
01/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2696.8400	2744.7100	2.6968	2.7447	0
01/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3556.7000	3513.8200	3.5567	3.5138	0
01/09/2023	R213 On 07-November-24			Bond Future	11.2341	11.2103	82.6335	82.7259	0
01/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	3369.4700	3421.3200	3.3695	3.4213	0
01/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3463.2000	3422.6400	3.4632	3.4226	0
01/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	3390.5200	3442.5400	3.3905	3.4425	0
01/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3445.2900	3404.9000	3.4453	3.4049	0
01/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	3411.2700	3463.4600	3.4113	3.4635	0
01/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3427.1100	3386.8900	3.4271	3.3869	0
01/09/2023	R214 On 02-November-23			Bond Future	12.3219	12.3077	59.9119	59.9788	19,743
01/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	265.6100	282.1800	0.2656	0.2822	0
01/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	4612.3300	4561.9400	4.6123	4.5619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	273.1200	290.0100	0.2731	0.2900	0
01/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	4567.1900	4517.1200	4.5672	4.5171	0
01/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	280.8400	298.0500	0.2808	0.2981	0
01/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	4522.3200	4472.5700	4.5223	4.4726	0
01/09/2023	R214 On 01-February-24			Bond Future	12.4264	12.4117	61.2506	61.3191	0
01/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1983.8200	2022.3300	1.9838	2.0223	0
01/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3340.0500	3310.0800	3.3401	3.3101	0
01/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	2005.5400	2044.2700	2.0055	2.0443	0
01/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3313.5900	3283.8400	3.3136	3.2838	0
01/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	2027.3700	2066.3200	2.0274	2.0663	0
01/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3287.2900	3257.7600	3.2873	3.2578	0
01/09/2023	R214 On 02-May-24			Bond Future	12.5279	12.5127	59.3110	59.3808	0
01/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	1212.3300	1236.9300	1.2123	1.2369	0
01/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	6457.7700	6412.5300	6.4578	6.4125	0
01/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	1224.5200	1249.2800	1.2245	1.2493	0
01/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	6417.5200	6372.4400	6.4175	6.3724	0
01/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	1236.9500	1261.8800	1.2370	1.2619	0
01/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	6377.5700	6332.6600	6.3776	6.3327	0
01/09/2023	R214 On 01-August-24			Bond Future	12.6384	12.6227	60.6063	60.6775	0
01/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2701.0500	2737.4900	2.7011	2.7375	0
01/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	4932.6000	4897.8600	4.9326	4.8979	0
01/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2721.6800	2758.2700	2.7217	2.7583	0
01/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	4905.2300	4870.6400	4.9052	4.8706	0
01/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2742.1500	2778.9000	2.7422	2.7789	0
01/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	4877.7600	4843.3300	4.8778	4.8433	0
01/09/2023	R214 On 07-November-24			Bond Future	12.7790	12.7627	58.6763	58.7488	0
01/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	3653.6500	3694.8500	3.6537	3.6949	0
01/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4459.4800	4428.1500	4.4595	4.4282	0
01/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3676.2400	3717.5800	3.6762	3.7176	0
01/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4436.6000	4405.4100	4.4366	4.4054	0
01/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3698.9000	3740.3700	3.6989	3.7404	0
01/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4413.8300	4382.7700	4.4138	4.3828	0
01/09/2023	R248 On 02-November-23			Bond Future	12.4862	12.4618	73.2645	73.4033	232,736
01/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	221.7100	243.4300	0.2217	0.2434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	6433.6300	6316.5800	6.4336	6.3166	0
01/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	227.9200	250.1000	0.2279	0.2501	0
01/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	6374.1500	6257.5600	6.3742	6.2576	0
01/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	234.2200	256.8500	0.2342	0.2569	0
01/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	6314.8500	6198.7100	6.3149	6.1987	0
01/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	543.5200	584.4100	0.5435	0.5844	207
01/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	4637.5700	4539.6900	4.6376	4.5397	0
01/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	2070.1100	2159.3300	2.0701	2.1593	207
01/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	1991.8100	1942.2600	1.9918	1.9423	0
01/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	6269.4200	6399.6100	6.2694	6.3996	0
01/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	408.3900	399.8100	0.4084	0.3998	207
01/09/2023	R248 On 01-February-24			Bond Future	12.5977	12.5723	74.9016	75.0436	0
01/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	838.3300	875.5500	0.8383	0.8756	1,000
01/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	7476.4100	7371.6500	7.4764	7.3717	0
01/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	2017.5500	2083.1600	2.0176	2.0832	0
01/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	4659.5100	4583.1400	4.6595	4.5831	0
01/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	2041.2800	2107.3400	2.0413	2.1073	0
01/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	4623.6700	4547.7500	4.6237	4.5478	0
01/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	2065.1600	2131.6700	2.0652	2.1317	0
01/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4588.0600	4512.5900	4.5881	4.5126	0
01/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	2416.0600	2488.8000	2.4161	2.4888	1,000
01/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4114.9500	4045.7100	4.1150	4.0457	0
01/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	5852.1600	5962.3900	5.8522	5.9624	0
01/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1758.6600	1726.9100	1.7587	1.7269	1,000
01/09/2023	R248 On 02-May-24			Bond Future	12.7060	12.6797	72.1221	72.2671	0
01/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	1278.0400	1319.9400	1.2780	1.3199	0
01/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	8776.3200	8673.2400	8.7763	8.6732	0
01/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	1291.5800	1333.7900	1.2916	1.3338	0
01/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	8724.2000	8621.4300	8.7242	8.6214	0
01/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	1305.0200	1347.5400	1.3050	1.3475	0
01/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	8672.0800	8569.6200	8.6721	8.5696	0
01/09/2023	R248 On 01-August-24			Bond Future	12.8239	12.7967	73.6970	73.8448	13,000
01/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	3229.3500	3299.5700	3.2294	3.2996	0
01/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6171.1400	6093.5100	6.1711	6.0935	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	3253.9400	3324.4800	3.2539	3.3245	0
01/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6137.5500	6060.2400	6.1376	6.0602	0
01/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	3278.3400	3349.1900	3.2783	3.3492	0
01/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6103.8500	6026.8500	6.1039	6.0269	0
01/09/2023	R248 On 07-November-24			Bond Future	12.9732	12.9448	70.9190	71.0699	0
01/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	4552.6000	4634.6300	4.5526	4.6346	0
01/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5591.0100	5522.1600	5.5910	5.5222	0
01/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	4579.8700	4662.1700	4.5799	4.6622	0
01/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5563.8500	5495.2700	5.5639	5.4953	0
01/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	4607.2000	4689.7700	4.6072	4.6898	0
01/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5536.8300	5468.5200	5.5368	5.4685	0
01/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0