



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
21/08/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	2025 On 02-November-23			Bond Future	173.1613	173.1967	173.1613	173.1967	5,538
21/08/2023	2025 On 01-February-24			Bond Future	175.3120	175.3477	175.3120	175.3477	214
21/08/2023	2025 On 02-May-24			Bond Future	179.3096	179.3459	179.3096	179.3459	0
21/08/2023	2025 On 01-August-24			Bond Future	181.5631	181.5999	181.5631	181.5999	0
21/08/2023	2025 On 07-November-24			Bond Future	185.8039	185.8406	185.8039	185.8406	0
21/08/2023	2029 On 02-November-23			Bond Future	125.3318	125.4708	125.3318	125.4708	1,287
21/08/2023	2029 On 01-February-24			Bond Future	128.1816	128.3239	128.1816	128.3239	728
21/08/2023	2029 On 02-May-24			Bond Future	129.7430	129.8880	129.7430	129.8880	0
21/08/2023	2029 On 01-August-24			Bond Future	132.6989	132.8468	132.6989	132.8468	0
21/08/2023	2029 On 07-November-24			Bond Future	134.4023	134.5545	134.4023	134.5545	0
21/08/2023	2030 On 02-November-23			Bond Future	10.5813	10.5248	90.5633	90.7979	89,364

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	147.3100	184.5600	0.1473	0.1846	800
21/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	4470.1800	4272.7700	4.4702	4.2728	0
21/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	350.2700	418.2400	0.3503	0.4182	500
21/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	3277.2300	3110.5400	3.2772	3.1105	0
21/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	534.2200	623.1800	0.5342	0.6232	800
21/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2687.5000	2541.8000	2.6875	2.5418	0
21/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1022.6300	1151.3400	1.0226	1.1513	500
21/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1820.6100	1714.6600	1.8206	1.7147	0
21/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	1499.6300	1654.7900	1.4996	1.6548	500
21/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1339.1300	1259.6300	1.3391	1.2596	0
21/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	1940.8800	2114.0300	1.9409	2.1140	0
21/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	1039.2600	977.7500	1.0393	0.9778	0
21/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	1967.1600	2141.2300	1.9672	2.1412	0
21/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	1024.6000	964.0100	1.0246	0.9640	0
21/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	1993.4500	2168.4300	1.9935	2.1684	0
21/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	1009.9700	950.2900	1.0100	0.9503	0
21/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	2848.3600	3046.4100	2.8484	3.0464	500
21/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	648.3600	611.7500	0.6484	0.6118	0
21/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	3835.8500	4049.9100	3.8359	4.0499	0
21/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	401.0400	380.4400	0.4010	0.3804	500
21/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	4306.0000	4525.1500	4.3060	4.5252	0
21/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	320.8300	305.3200	0.3208	0.3053	800
21/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	6772.1100	7003.9800	6.7721	7.0040	0
21/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	101.5100	98.7200	0.1015	0.0987	500
21/08/2023	2030 On 01-February-24			Bond Future	10.6563	10.5967	88.5948	88.8348	0
21/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	564.4400	628.4200	0.5644	0.6284	400
21/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	5070.2500	4894.1800	5.0703	4.8942	0
21/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	875.4300	961.5200	0.8754	0.9615	500
21/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	4024.7300	3870.7700	4.0247	3.8708	0
21/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	921.5600	1010.5800	0.9216	1.0106	1,360
21/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3903.0400	3752.0100	3.9030	3.7520	0
21/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1006.2300	1100.4300	1.0062	1.1004	500
21/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3694.9400	3549.0900	3.6949	3.5491	0
21/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1100.5100	1200.1000	1.1005	1.2001	400

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21/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	3497.6200	3357.1600	3.4976	3.3572	0
21/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1229.9500	1336.5100	1.2300	1.3365	200
21/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	3253.8500	3120.3600	3.2539	3.1204	0
21/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	1609.7600	1734.2400	1.6098	1.7342	500
21/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2688.5500	2572.9800	2.6886	2.5730	0
21/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	2935.8100	3103.4800	2.9358	3.1035	0
21/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1567.1100	1494.7300	1.5671	1.4947	700
21/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	3756.8200	3941.9400	3.7568	3.9419	0
21/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1176.4100	1121.4800	1.1764	1.1215	1,360
21/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	3868.1500	4055.2700	3.8682	4.0553	0
21/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	1132.9300	1080.0000	1.1329	1.0800	0
21/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	3896.1500	4083.7700	3.8962	4.0838	0
21/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	1122.2900	1069.8600	1.1223	1.0699	0
21/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	3924.2300	4112.3400	3.9242	4.1123	0
21/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	1111.7400	1059.8000	1.1117	1.0598	0
21/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5039.0600	5243.2000	5.0391	5.2432	0
21/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	774.8800	738.9700	0.7749	0.7390	200
21/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	5345.1300	5552.7300	5.3451	5.5527	0
21/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	704.0800	671.6300	0.7041	0.6716	500
21/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	5376.0400	5583.9600	5.3760	5.5840	0
21/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	697.4200	665.2900	0.6974	0.6653	500
21/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	6127.2400	6342.2600	6.1272	6.3423	0
21/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	553.2400	528.2100	0.5532	0.5282	400
21/08/2023	2030 On 02-May-24			Bond Future	10.7409	10.6780	90.5940	90.8393	0
21/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	893.9200	969.5100	0.8939	0.9695	1,000
21/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	5229.1700	5059.4400	5.2292	5.0594	0
21/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1056.1300	1140.6600	1.0561	1.1407	0
21/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4774.2600	4613.4700	4.7743	4.6135	0
21/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1067.7700	1152.9200	1.0678	1.1529	0
21/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4744.9400	4584.7700	4.7449	4.5848	0
21/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1079.2400	1164.9900	1.0792	1.1650	0
21/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4715.4700	4555.9000	4.7155	4.5559	0
21/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	1520.9700	1627.5100	1.5210	1.6275	1,000
21/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3818.8400	3680.0600	3.8188	3.6801	0

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21/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2334.3500	2470.2000	2.3344	2.4702	500
21/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2806.7000	2697.2300	2.8067	2.6972	0
21/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	2753.3500	2901.1500	2.7534	2.9012	1,080
21/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2446.2600	2348.7400	2.4463	2.3487	0
21/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	3445.4800	3609.7800	3.4455	3.6098	500
21/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1985.1300	1904.1100	1.9851	1.9041	0
21/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	5628.8100	5827.7600	5.6288	5.8278	0
21/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	1110.9200	1064.5500	1.1109	1.0646	1,000
21/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	6914.6700	7126.3600	6.9147	7.1264	0
21/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	811.5400	777.9100	0.8115	0.7779	1,080
21/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	9178.6400	9406.9300	9.1786	9.4069	0
21/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	390.6500	373.6200	0.3907	0.3736	500
21/08/2023	2030 On 01-August-24			Bond Future	10.8352	10.7686	88.6311	88.8817	0
21/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	1953.8300	2070.9100	1.9538	2.0709	0
21/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3723.4800	3589.9000	3.7235	3.5899	0
21/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	1970.6600	2088.3300	1.9707	2.0883	0
21/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3701.8200	3568.8300	3.7018	3.5688	0
21/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	1987.5800	2105.8300	1.9876	2.1058	0
21/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3680.2600	3547.8500	3.6803	3.5479	0
21/08/2023	2030 On 07-November-24			Bond Future	10.9688	10.8980	90.6731	90.9291	0
21/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	2657.2800	2790.5000	2.6573	2.7905	0
21/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3488.0700	3365.2800	3.4881	3.3653	0
21/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	2675.7700	2809.5000	2.6758	2.8095	0
21/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3470.0500	3347.7700	3.4701	3.3478	0
21/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	2694.7200	2828.9500	2.6947	2.8290	0
21/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	3452.5200	3330.7400	3.4525	3.3307	0
21/08/2023	2032 On 02-November-23			Bond Future	11.3751	11.3296	84.2164	84.4316	200,095
21/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	150.6300	184.6400	0.1506	0.1846	7,750
21/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	5179.8100	4998.6900	5.1798	4.9987	0
21/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	303.1300	358.3900	0.3031	0.3584	500
21/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	4170.1500	4010.2800	4.1702	4.0103	0
21/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	311.6600	367.9500	0.3117	0.3680	500
21/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	4128.6000	3969.7600	4.1286	3.9698	0
21/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	427.9800	497.2200	0.4280	0.4972	500

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21/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	3646.9200	3501.0300	3.6469	3.5010	0
21/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	839.6400	943.2100	0.8396	0.9432	0
21/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	2635.3400	2523.7800	2.6353	2.5238	500
21/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	1006.6600	1120.9300	1.0067	1.1209	500
21/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	2366.8900	2266.0300	2.3669	2.2660	0
21/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	1279.2700	1408.4000	1.2793	1.4084	0
21/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	2015.6200	1929.6200	2.0156	1.9296	0
21/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	1301.7500	1431.9800	1.3018	1.4320	0
21/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1990.3600	1905.4600	1.9904	1.9055	0
21/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	1324.4400	1455.7700	1.3244	1.4558	0
21/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1965.3400	1881.5400	1.9653	1.8815	0
21/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	1417.4400	1553.1000	1.4174	1.5531	0
21/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1867.8700	1788.4000	1.8679	1.7884	500
21/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	1986.6500	2143.9800	1.9867	2.1440	0
21/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1399.5600	1341.7600	1.3996	1.3418	500
21/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	2275.6300	2441.4900	2.2756	2.4415	0
21/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	1222.5100	1173.2400	1.2225	1.1732	15,500
21/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	2835.6900	3014.7100	2.8357	3.0147	0
21/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	952.3600	916.2500	0.9524	0.9163	500
21/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	3233.7100	3420.0000	3.2337	3.4200	0
21/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	803.0300	774.1900	0.8030	0.7742	0
21/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	4518.5700	4720.3800	4.5186	4.7204	0
21/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	474.6300	461.3100	0.4746	0.4613	500
21/08/2023	2032 On 01-February-24			Bond Future	11.4731	11.4255	86.1112	86.3312	0
21/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	397.8000	440.8400	0.3978	0.4408	1,200
21/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	7524.3900	7347.3600	7.5244	7.3474	0
21/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	917.1300	993.9700	0.9171	0.9940	500
21/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	5127.2100	4983.9800	5.1272	4.9840	0
21/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1148.6700	1237.2600	1.1487	1.2373	1,200
21/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	4527.0800	4395.6000	4.5271	4.3956	0
21/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1179.5300	1269.5600	1.1795	1.2696	200
21/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	4460.7800	4330.7400	4.4608	4.3307	0
21/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	1726.4200	1838.7600	1.7264	1.8388	500
21/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	3519.5500	3411.8200	3.5196	3.4118	0

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21/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	3316.1500	3471.0500	3.3162	3.4711	0
21/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	2050.4400	1985.2700	2.0504	1.9853	200
21/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	3542.8100	3702.0500	3.5428	3.7021	0
21/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1916.1700	1855.3400	1.9162	1.8553	0
21/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	3571.6700	3731.4400	3.5717	3.7314	0
21/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1900.0600	1839.7600	1.9001	1.8398	0
21/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	3600.4000	3760.7000	3.6004	3.7607	0
21/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1883.8500	1824.0800	1.8839	1.8241	0
21/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	5640.1500	5827.8800	5.6402	5.8279	0
21/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	1071.0300	1038.6900	1.0710	1.0387	200
21/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	6044.4400	6235.9000	6.0444	6.2359	0
21/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	963.1100	934.5000	0.9631	0.9345	1,200
21/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	6420.5800	6615.1400	6.4206	6.6151	0
21/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	873.5900	848.0800	0.8736	0.8481	500
21/08/2023	2032 On 02-May-24			Bond Future	11.5768	11.5270	83.8918	84.1167	0
21/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	961.5500	1029.1100	0.9616	1.0291	1,000
21/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	6691.5000	6534.1300	6.6915	6.5341	0
21/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1157.0100	1233.7500	1.1570	1.2338	0
21/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	6007.8100	5859.6200	6.0078	5.8596	0
21/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1170.0700	1247.3600	1.1701	1.2474	0
21/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	5972.3500	5824.7100	5.9724	5.8247	0
21/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1183.2100	1261.0700	1.1832	1.2611	0
21/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	5937.0200	5789.9500	5.9370	5.7900	0
21/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1223.0000	1302.5600	1.2230	1.3026	500
21/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	5831.5800	5686.2100	5.8316	5.6862	0
21/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	1305.4600	1388.4200	1.3055	1.3884	1,550
21/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	5624.5200	5482.5500	5.6245	5.4826	0
21/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	1621.9500	1717.0300	1.6220	1.7170	1,000
21/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4937.3700	4807.5200	4.9374	4.8075	0
21/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2024.8800	2133.3900	2.0249	2.1334	500
21/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	4258.1100	4141.6900	4.2581	4.1417	0
21/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	2558.7800	2682.3100	2.5588	2.6823	1,550
21/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	3589.7500	3488.3500	3.5898	3.4884	0
21/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	6941.9900	7130.8200	6.9420	7.1308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	1245.3700	1209.2700	1.2454	1.2093	1,000
21/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	7862.4300	8058.1200	7.8624	8.0581	0
21/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	1026.5200	997.2800	1.0265	0.9973	500
21/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	8430.1500	8629.4100	8.4302	8.6294	0
21/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	913.3000	887.6300	0.9133	0.8876	1,550
21/08/2023	2032 On 01-August-24			Bond Future	11.6877	11.6355	85.7828	86.0126	0
21/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2125.4900	2231.2300	2.1255	2.2312	0
21/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	4627.0900	4503.0300	4.6271	4.5030	0
21/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2144.2900	2250.5800	2.1443	2.2506	0
21/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	4600.1800	4476.6700	4.6002	4.4767	0
21/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	2163.1800	2270.0200	2.1632	2.2700	0
21/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	4573.3900	4450.4300	4.5734	4.4504	0
21/08/2023	2032 On 07-November-24			Bond Future	11.8423	11.7875	83.5936	83.8283	0
21/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	2916.8400	3036.3400	2.9168	3.0363	0
21/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	4527.4100	4412.2200	4.5274	4.4122	0
21/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	2937.7200	3057.6900	2.9377	3.0577	0
21/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	4504.5000	4389.7800	4.5045	4.3898	0
21/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	2958.3100	3078.7400	2.9583	3.0787	0
21/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	4481.3400	4367.0800	4.4813	4.3671	0
21/08/2023	2033 On 02-November-23			Bond Future	119.2022	119.3091	119.2022	119.3091	2,258
21/08/2023	2033 On 01-February-24			Bond Future	121.9125	122.0220	121.9125	122.0220	6,141
21/08/2023	2033 On 02-May-24			Bond Future	123.2361	123.3474	123.2361	123.3474	0
21/08/2023	2033 On 01-August-24			Bond Future	126.0438	126.1574	126.0438	126.1574	0
21/08/2023	2033 On 07-November-24			Bond Future	127.4945	127.6110	127.4945	127.6110	0
21/08/2023	2037 On 02-November-23			Bond Future	12.4372	12.3663	77.0122	77.3812	63,706
21/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	367.4100	454.0500	0.3674	0.4541	0
21/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	5182.4500	4900.1200	5.1825	4.9001	0
21/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	376.6300	464.7500	0.3766	0.4648	0
21/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	5134.9000	4854.0500	5.1349	4.8541	0
21/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	386.1000	475.7100	0.3861	0.4757	0
21/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	5087.6600	4808.3000	5.0877	4.8083	0
21/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	1017.0600	1182.2700	1.0171	1.1823	731
21/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	3226.6100	3022.8500	3.2266	3.0229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	2225.7100	2473.1700	2.2257	2.4732	731
21/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1798.5600	1677.0500	1.7986	1.6771	0
21/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	7276.6000	7630.7900	7.2766	7.6308	0
21/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	275.8100	261.0300	0.2758	0.2610	731
21/08/2023	2037 On 01-February-24			Bond Future	12.5542	12.4804	74.4885	74.8658	76,958
21/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	1842.9700	2018.4200	1.8430	2.0184	2,500
21/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	4264.6000	4062.7000	4.2646	4.0627	0
21/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	2351.4100	2552.2500	2.3514	2.5523	0
21/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	3611.1000	3434.5900	3.6111	3.4346	0
21/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	2376.0100	2577.9700	2.3760	2.5780	0
21/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	3583.5000	3408.1100	3.5835	3.4081	0
21/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	2400.9300	2604.0100	2.4009	2.6040	0
21/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	3556.2700	3382.0000	3.5563	3.3820	0
21/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	4098.9500	4361.9100	4.0990	4.3619	0
21/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	2219.7600	2105.3700	2.2198	2.1054	2,500
21/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	7532.3900	7859.0900	7.5324	7.8591	0
21/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	983.5600	932.9100	0.9836	0.9329	2,500
21/08/2023	2037 On 02-May-24			Bond Future	12.6775	12.6008	76.1692	76.5549	0
21/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1106.9100	1217.4000	1.1069	1.2174	0
21/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	7764.0700	7488.7800	7.7641	7.4888	0
21/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1118.4500	1229.7500	1.1185	1.2298	0
21/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	7718.8600	7444.3800	7.7189	7.4444	0
21/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1130.2700	1242.4100	1.1303	1.2424	0
21/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	7673.9800	7400.3400	7.6740	7.4003	0
21/08/2023	2037 On 01-August-24			Bond Future	12.8099	12.7301	73.6303	74.0246	0
21/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	2499.8400	2671.5600	2.4998	2.6716	0
21/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	6169.0300	5946.4600	6.1690	5.9465	0
21/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	2520.0200	2692.5800	2.5200	2.6926	0
21/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	6136.4400	5914.7100	6.1364	5.9147	0
21/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	2540.3000	2713.6900	2.5403	2.7137	0
21/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	6104.0000	5883.1000	6.1040	5.8831	0
21/08/2023	2037 On 07-November-24			Bond Future	12.9708	12.8875	75.3242	75.7273	0
21/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	3482.1900	3684.3400	3.4822	3.6843	0
21/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	5451.2400	5250.3100	5.4512	5.2503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	3505.6000	3708.5100	3.5056	3.7085	0
21/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	5424.6000	5224.4300	5.4246	5.2244	0
21/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	3528.7600	3732.4200	3.5288	3.7324	0
21/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	5397.7500	5198.3300	5.3978	5.1983	0
21/08/2023	2038 On 02-November-23			Bond Future	128.6865	128.9921	128.6865	128.9921	4,669
21/08/2023	2038 On 01-February-24			Bond Future	129.6026	129.9145	129.6026	129.9145	0
21/08/2023	2038 On 02-May-24			Bond Future	132.5578	132.8765	132.5578	132.8765	0
21/08/2023	2038 On 01-August-24			Bond Future	133.5168	133.8428	133.5168	133.8428	0
21/08/2023	2038 On 07-November-24			Bond Future	136.6334	136.9664	136.6334	136.9664	0
21/08/2023	2040 On 02-November-23			Bond Future	12.7207	12.6292	77.0891	77.5874	39,907
21/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	158.5900	217.4100	0.1586	0.2174	875
21/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	7260.6700	6821.2500	7.2607	6.8213	0
21/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	201.8600	272.1000	0.2019	0.2721	0
21/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	6806.8500	6378.8500	6.8069	6.3789	0
21/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	207.8900	279.6500	0.2079	0.2797	0
21/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	6751.0700	6324.5900	6.7511	6.3246	0
21/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	214.0000	287.2800	0.2140	0.2873	0
21/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	6695.4500	6270.4900	6.6955	6.2705	0
21/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	367.7200	475.3300	0.3677	0.4753	128
21/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	5629.5800	5238.9500	5.6296	5.2390	0
21/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	733.7600	903.8500	0.7338	0.9039	875
21/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	4218.9800	3890.8300	4.2190	3.8908	0
21/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	1783.5200	2066.6800	1.7835	2.0667	128
21/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	2441.9600	2226.8800	2.4420	2.2269	0
21/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	2891.6900	3246.2700	2.8917	3.2463	0
21/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1560.7200	1417.0600	1.5607	1.4171	875
21/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	5376.9400	5815.5100	5.3769	5.8155	0
21/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	650.1400	590.4700	0.6501	0.5905	128
21/08/2023	2040 On 01-February-24			Bond Future	12.8423	12.7472	74.3168	74.8263	92,065
21/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	1798.7200	2021.5000	1.7987	2.0215	0
21/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	4608.4000	4321.6500	4.6084	4.3217	0
21/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	1820.3900	2044.7600	1.8204	2.0448	0
21/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	4573.6400	4288.4800	4.5736	4.2885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	1842.4100	2068.3700	1.8424	2.0684	0
21/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	4539.2900	4255.7200	4.5393	4.2557	0
21/08/2023	2040 On 02-May-24			Bond Future	12.9697	12.8708	75.9935	76.5145	0
21/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1041.4800	1175.6700	1.0415	1.1757	0
21/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	8803.0600	8416.2900	8.8031	8.4163	0
21/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1052.8700	1188.1200	1.0529	1.1881	0
21/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	8753.2600	8367.5500	8.7533	8.3676	0
21/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1064.1600	1200.4700	1.0642	1.2005	0
21/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	8703.4400	8318.7900	8.7034	8.3188	0
21/08/2023	2040 On 01-August-24			Bond Future	13.1063	13.0033	73.2002	73.7327	0
21/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	2402.1500	2621.1600	2.4022	2.6212	0
21/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	6628.8400	6315.3400	6.6288	6.3153	0
21/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	2421.9500	2642.0900	2.4220	2.6421	0
21/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	6592.5100	6280.1400	6.5925	6.2801	0
21/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	2441.8300	2663.1100	2.4418	2.6631	0
21/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	6556.3300	6245.1000	6.5563	6.2451	0
21/08/2023	2040 On 07-November-24			Bond Future	13.2702	13.1628	74.8835	75.4280	0
21/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	3575.5300	3843.0900	3.5755	3.8431	0
21/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	5795.5900	5518.6700	5.7956	5.5187	0
21/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	3600.0000	3868.5900	3.6000	3.8686	0
21/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	5767.2500	5491.3600	5.7673	5.4914	0
21/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	3624.2100	3893.8300	3.6242	3.8938	0
21/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	5738.7100	5463.8500	5.7387	5.4639	0
21/08/2023	2044 On 02-November-23			Bond Future	12.7877	12.7014	73.3170	73.7865	52,349
21/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	156.0900	211.1500	0.1561	0.2112	0
21/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	7420.3600	7005.8900	7.4204	7.0059	0
21/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	161.0100	217.3600	0.1610	0.2174	0
21/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	7361.6900	6948.5100	7.3617	6.9485	0
21/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	166.0500	223.7000	0.1661	0.2237	0
21/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	7303.2300	6891.3500	7.3032	6.8914	0
21/08/2023	2044 On 02-November-23	12.00	Call	Bond Future	521.7600	650.9900	0.5218	0.6510	5,860
21/08/2023	2044 On 02-November-23	12.00	Put	Bond Future	5006.8500	4666.5500	5.0069	4.6666	0
21/08/2023	2044 On 02-November-23	12.75	Call	Bond Future	2039.1700	2325.4200	2.0392	2.3254	0
21/08/2023	2044 On 02-November-23	12.75	Put	Bond Future	2243.7100	2060.4300	2.2437	2.0604	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
21/08/2023	2044 On 02-November-23	13.00	Call	Bond Future	2795.2000	3125.6800	2.7952	3.1257	0
21/08/2023	2044 On 02-November-23	13.00	Put	Bond Future	1663.1500	1524.1000	1.6632	1.5241	6,375
21/08/2023	2044 On 01-February-24			Bond Future	12.9056	12.8159	70.5850	71.0651	31,817
21/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	1576.2200	1770.4400	1.5762	1.7704	0
21/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	5099.3700	4813.4700	5.0994	4.8135	0
21/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	1596.3400	1792.0700	1.5963	1.7921	0
21/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	5061.7800	4777.3900	5.0618	4.7774	0
21/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	1616.7800	1814.0200	1.6168	1.8140	0
21/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	5024.5900	4741.7100	5.0246	4.7417	0
21/08/2023	2044 On 02-May-24			Bond Future	13.0287	12.9355	72.1775	72.6684	0
21/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1045.1200	1172.1500	1.0451	1.1722	0
21/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	8940.4800	8576.6200	8.9405	8.5766	0
21/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1056.6200	1184.6600	1.0566	1.1847	0
21/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	8889.4600	8526.6100	8.8895	8.5266	0
21/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1068.0400	1197.0800	1.0680	1.1971	0
21/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	8838.4400	8476.5900	8.8384	8.4766	0
21/08/2023	2044 On 01-August-24			Bond Future	13.1603	13.0633	69.4233	69.9251	0
21/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	2263.3500	2462.0700	2.2634	2.4621	0
21/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	7051.9900	6748.8800	7.0520	6.7489	0
21/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	2282.6500	2482.4400	2.2827	2.4824	0
21/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	7013.8200	6711.7800	7.0138	6.7118	0
21/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	2301.7900	2502.6500	2.3018	2.5027	0
21/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	6975.5500	6674.5800	6.9756	6.6746	0
21/08/2023	2044 On 07-November-24			Bond Future	13.3176	13.2165	71.0195	71.5326	0
21/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	3673.3400	3929.0100	3.6733	3.9290	0
21/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	5834.0200	5576.6100	5.8340	5.5766	0
21/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	3697.7800	3954.4200	3.6978	3.9544	0
21/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	5805.3900	5548.9500	5.8054	5.5490	0
21/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	3721.9800	3979.5700	3.7220	3.9796	0
21/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	5776.5900	5521.1000	5.7766	5.5211	0
21/08/2023	2046 On 02-November-23			Bond Future	111.9309	112.4637	111.9309	112.4637	16,148
21/08/2023	2046 On 01-February-24			Bond Future	114.4761	115.0209	114.4761	115.0209	0
21/08/2023	2046 On 02-May-24			Bond Future	114.9469	115.5034	114.9469	115.5034	0
21/08/2023	2046 On 01-August-24			Bond Future	117.5651	118.1340	117.5651	118.1340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	2046 On 07-November-24			Bond Future	118.1150	118.6990	118.1150	118.6990	0
21/08/2023	2050 On 02-November-23			Bond Future	113.1955	113.2980	113.1955	113.2980	14,087
21/08/2023	2050 On 01-February-24			Bond Future	113.5303	113.6343	113.5303	113.6343	0
21/08/2023	2050 On 02-May-24			Bond Future	116.1190	116.2254	116.1190	116.2254	0
21/08/2023	2050 On 01-August-24			Bond Future	116.4677	116.5754	116.4677	116.5754	0
21/08/2023	2050 On 07-November-24			Bond Future	119.1858	119.2956	119.1858	119.2956	0
21/08/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	AL37 On 02-November-23			Index Future	901.7920	903.3260	901.7920	903.3260	0
21/08/2023	AL37 On 01-February-24			Index Future	922.0780	923.6490	922.0780	923.6490	0
21/08/2023	AL37 On 02-May-24			Index Future	942.8970	944.5000	942.8970	944.5000	0
21/08/2023	AL37 On 01-August-24			Index Future	964.1810	965.8150	964.1810	965.8150	0
21/08/2023	AL37 On 07-November-24			Index Future	986.5180	988.1760	986.5180	988.1760	0
21/08/2023	AL7T On 02-November-23			Index Future	1021.7210	1024.6780	1021.7210	1,024.6780	0
21/08/2023	AL7T On 01-February-24			Index Future	1044.7050	1047.7310	1044.7050	1,047.7310	0
21/08/2023	AL7T On 02-May-24			Index Future	1068.2930	1071.3830	1068.2930	1,071.3830	0
21/08/2023	AL7T On 01-August-24			Index Future	1092.4070	1095.5610	1092.4070	1,095.5610	0
21/08/2023	AL7T On 07-November-24			Index Future	1117.7150	1120.9260	1117.7150	1,120.9260	0
21/08/2023	ALBI On 02-November-23			Index Future	891.4270	894.7160	891.4270	894.7160	107
21/08/2023	ALBI On 01-February-24			Index Future	911.4800	914.8450	911.4800	914.8450	0
21/08/2023	ALBI On 02-May-24			Index Future	932.0600	935.4980	932.0600	935.4980	0
21/08/2023	ALBI On 01-August-24			Index Future	953.0990	956.6090	953.0990	956.6090	0
21/08/2023	ALBI On 07-November-24			Index Future	975.1800	978.7570	975.1800	978.7570	0
21/08/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	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
21/08/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/08/2023	C210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2023	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
21/08/2023	ES33 On 02-November-23			Bond Future	12.9452	12.8745	71.2245	71.5303	0
21/08/2023	ES33 On 01-February-24			Bond Future	13.0982	13.0243	72.8440	73.1569	0
21/08/2023	ES33 On 02-May-24			Bond Future	13.2551	13.1779	70.7048	71.0246	0
21/08/2023	ES33 On 01-August-24			Bond Future	13.4199	13.3393	72.3140	72.6410	0
21/08/2023	ES33 On 07-November-24			Bond Future	13.6367	13.5521	70.1945	70.5288	0
21/08/2023	ES42 On 02-November-23			Bond Future	13.4203	13.3341	66.9609	67.3831	0
21/08/2023	ES42 On 01-February-24			Bond Future	13.5603	13.4705	68.4837	68.9155	0
21/08/2023	ES42 On 02-May-24			Bond Future	13.7089	13.6154	65.7822	66.2237	0
21/08/2023	ES42 On 01-August-24			Bond Future	13.8612	13.7638	67.2782	67.7297	0
21/08/2023	ES42 On 07-November-24			Bond Future	14.0557	13.9538	64.5748	65.0364	0
21/08/2023	GOVI On 02-November-23			GOVI	878.6730	881.9110	878.6730	881.9110	823
21/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	71270.0000	38890.0000	7.1270	3.8890	0
21/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	71370.0000	38990.0000	7.1370	3.8990	0
21/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	71470.0000	39090.0000	7.1470	3.9090	0
21/08/2023	GOVI On 01-February-24			GOVI	898.4390	901.7520	898.4390	901.7520	0
21/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	184590.0000	217720.0000	18.4590	21.7720	0
21/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	184490.0000	217620.0000	18.4490	21.7620	0
21/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	184390.0000	217520.0000	18.4390	21.7520	0
21/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-May-24			GOVI	918.7240	922.1080	918.7240	922.1080	0
21/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	322460.0000	288620.0000	32.2460	28.8620	0
21/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	322560.0000	288720.0000	32.2560	28.8720	0
21/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	322660.0000	288820.0000	32.2660	28.8820	0
21/08/2023	GOVI On 01-August-24			GOVI	939.4620	942.9170	939.4620	942.9170	0
21/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	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
21/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	39080.0000	4530.0000	3.9080	0.4530	0
21/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	39180.0000	4630.0000	3.9180	0.4630	0
21/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	39280.0000	4730.0000	3.9280	0.4730	0
21/08/2023	GOVI On 07-November-24			GOVI	961.2270	964.7480	961.2270	964.7480	0
21/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	124470.0000	159680.0000	12.4470	15.9680	0
21/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	124370.0000	159580.0000	12.4370	15.9580	0
21/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	124270.0000	159480.0000	12.4270	15.9480	0
21/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/08/2023	IGOV On 02-November-23			Index Future	334.5140	335.0470	334.5140	335.0470	515
21/08/2023	IGOV On 01-February-24			Index Future	342.1200	342.6650	342.1200	342.6650	0
21/08/2023	IGOV On 02-May-24			Index Future	349.9230	350.4790	349.9230	350.4790	0
21/08/2023	IGOV On 01-August-24			Index Future	357.8980	358.4650	357.8980	358.4650	0
21/08/2023	IGOV On 07-November-24			Index Future	366.2710	366.8450	366.2710	366.8450	0
21/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
21/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/08/2023	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
21/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.4080	8.4080	91.5920	8.4080	0
21/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.4050	8.5000	91.5950	91.5000	0
21/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.4850	8.5100	91.5150	91.4900	0
21/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.4900	8.5450	91.5100	91.4550	0
21/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5150	8.5400	91.4850	91.4600	0
21/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5150	8.5550	91.4850	91.4450	0
21/08/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5250	8.5400	91.4750	91.4600	0
21/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5150	8.5500	91.4850	91.4500	0
21/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.5050	8.5250	91.4950	91.4750	0
21/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.3750	8.3950	91.6250	91.6050	0
21/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.2200	8.2200	91.7800	91.7800	0
21/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.1800	8.2000	91.8200	91.8000	0
21/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1450	8.2050	91.8550	91.7950	0
21/08/2023	R035 On 02-November-23			Bond Future	12.0932	12.0273	82.0755	82.4204	170,524
21/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	65.7700	88.9200	0.0658	0.0889	400
21/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	8296.2500	7974.4600	8.2963	7.9745	0
21/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	274.2200	341.8200	0.2742	0.3418	400
21/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	5584.3800	5307.0400	5.5844	5.3070	0
21/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	562.3800	672.0700	0.5624	0.6721	0
21/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	4239.9600	4004.7100	4.2400	4.0047	0
21/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	575.1000	686.3700	0.5751	0.6864	0
21/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	4197.1700	3963.5000	4.1972	3.9635	0
21/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	588.0200	700.8900	0.5880	0.7009	0
21/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	4154.6200	3922.5500	4.1546	3.9226	0
21/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	1101.0900	1265.6800	1.1011	1.2657	731
21/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2973.4500	2793.1000	2.9735	2.7931	0
21/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	2375.9300	2617.4800	2.3759	2.6175	731
21/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1615.5600	1512.1700	1.6156	1.5122	0
21/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	4514.6000	4817.2000	4.5146	4.8172	0
21/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	701.2600	658.9200	0.7013	0.6589	400
21/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	7529.8300	7863.9700	7.5298	7.8640	0
21/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	232.7500	221.9500	0.2328	0.2220	731
21/08/2023	R035 On 01-February-24			Bond Future	12.2123	12.1435	83.9220	84.2747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	338.2400	390.9800	0.3382	0.3910	400
21/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	9102.1200	8802.1000	9.1021	8.8021	0
21/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	748.9200	843.0100	0.7489	0.8430	400
21/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	6622.5000	6363.8300	6.6225	6.3638	0
21/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	2837.0900	3046.4200	2.8371	3.0464	0
21/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	3002.3200	2858.8900	3.0023	2.8589	0
21/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	2864.3800	3074.7000	2.8644	3.0747	0
21/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2978.3200	2835.8800	2.9783	2.8359	0
21/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	2891.7700	3103.0900	2.8918	3.1031	0
21/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2954.4800	2813.0400	2.9545	2.8130	0
21/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	7078.2300	7380.0700	7.0782	7.3801	0
21/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	1039.0200	988.1000	1.0390	0.9881	400
21/08/2023	R035 On 02-May-24			Bond Future	12.3269	12.2554	81.3024	81.6629	0
21/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	1204.7100	1315.7200	1.2047	1.3157	0
21/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	7214.7400	6965.1900	7.2147	6.9652	0
21/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	1217.0400	1328.8400	1.2170	1.3288	0
21/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	7171.5000	6922.7400	7.1715	6.9227	0
21/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	1229.4500	1342.0500	1.2295	1.3421	0
21/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	7128.4000	6880.4400	7.1284	6.8804	0
21/08/2023	R035 On 01-August-24			Bond Future	12.4469	12.3724	83.1354	83.5040	0
21/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	2456.5500	2618.5900	2.4566	2.6186	0
21/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	5788.1400	5581.6300	5.7881	5.5816	0
21/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	2477.0900	2639.9400	2.4771	2.6399	0
21/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	5756.5200	5550.8200	5.7565	5.5508	0
21/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	2497.7200	2661.3900	2.4977	2.6614	0
21/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	5725.0300	5520.1500	5.7250	5.5202	0
21/08/2023	R035 On 07-November-24			Bond Future	12.6118	12.5338	80.5362	80.9129	0
21/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	3196.3500	3380.1100	3.1964	3.3801	0
21/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	5363.6300	5170.7000	5.3636	5.1707	0
21/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	3218.8600	3403.3600	3.2189	3.4034	0
21/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	5336.1800	5143.9900	5.3362	5.1440	0
21/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	3241.0900	3426.3300	3.2411	3.4263	0
21/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	5308.4900	5117.0400	5.3085	5.1170	0
21/08/2023	R053 On 02-November-23			Bond Future	12.6454	12.5486	93.3281	94.0235	5,189

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	3494.3800	3966.9200	3.4944	3.9669	0
21/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	2333.6300	2110.7300	2.3336	2.1107	0
21/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	3535.9700	4010.9700	3.5360	4.0110	0
21/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	2305.5900	2085.1500	2.3056	2.0852	0
21/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	3577.7600	4055.2100	3.5778	4.0552	0
21/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	2277.8400	2059.8500	2.2778	2.0599	0
21/08/2023	R053 On 01-February-24			Bond Future	12.7570	12.6564	95.4279	96.1391	0
21/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	4909.0400	5358.2100	4.9090	5.3582	0
21/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3778.0000	3515.9900	3.7780	3.5160	0
21/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	4949.2100	5400.1100	4.9492	5.4001	0
21/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3749.6500	3489.3700	3.7497	3.4894	0
21/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	4989.2400	5441.8700	4.9892	5.4419	0
21/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3721.2500	3462.7000	3.7213	3.4627	0
21/08/2023	R053 On 02-May-24			Bond Future	12.8729	12.7683	91.7155	92.4426	0
21/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	5741.6100	6186.3500	5.7416	6.1864	0
21/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	4737.4100	4455.0800	4.7374	4.4551	0
21/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	5780.4000	6226.6100	5.7804	6.2266	0
21/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	4708.6800	4427.8200	4.7087	4.4278	0
21/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	5819.2700	6266.9500	5.8193	6.2670	0
21/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	4680.1300	4400.7400	4.6801	4.4007	0
21/08/2023	R053 On 01-August-24			Bond Future	12.9933	12.8845	93.7822	94.5255	0
21/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	6395.0600	6841.2500	6.3951	6.8413	0
21/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	5476.9600	5179.8800	5.4770	5.1799	0
21/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	6432.5600	6880.0600	6.4326	6.8801	0
21/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	5448.0000	5152.2300	5.4480	5.1522	0
21/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	6470.1200	6918.9300	6.4701	6.9189	0
21/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	5419.2000	5124.7400	5.4192	5.1247	0
21/08/2023	R053 On 07-November-24			Bond Future	13.1478	13.0341	90.0700	90.8300	0
21/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	5078.8300	5465.8500	5.0788	5.4659	0
21/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	7511.0400	7138.1100	7.5110	7.1381	0
21/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	5111.8200	5500.2400	5.1118	5.5002	0
21/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	7474.3800	7102.8500	7.4744	7.1029	0
21/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	5144.5000	5534.3100	5.1445	5.5343	0
21/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	7437.5000	7067.3600	7.4375	7.0674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R186 On 02-November-23			Bond Future	9.2446	9.2019	107.3028	107.4189	116,063
21/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	681.7700	752.0200	0.6818	0.7520	1,715
21/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	939.0200	893.1500	0.9390	0.8932	0
21/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1024.4600	1108.7800	1.0245	1.1088	0
21/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	657.5200	625.7200	0.6575	0.6257	0
21/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1040.9600	1125.8400	1.0410	1.1258	0
21/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	646.9900	615.7500	0.6470	0.6158	0
21/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1057.7800	1143.2000	1.0578	1.1432	0
21/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	636.7900	606.0900	0.6368	0.6061	0
21/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3233.3900	3347.0300	3.2334	3.3470	0
21/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	102.4100	99.9300	0.1024	0.0999	1,715
21/08/2023	R186 On 01-February-24			Bond Future	9.2541	9.2070	104.4059	104.5248	0
21/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	1544.8800	1626.1700	1.5449	1.6262	0
21/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	926.8800	889.3300	0.9269	0.8893	0
21/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	1560.6700	1642.3300	1.5607	1.6423	0
21/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	917.6400	880.4600	0.9176	0.8805	0
21/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	1576.8000	1658.8200	1.5768	1.6588	0
21/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	908.7500	871.9300	0.9088	0.8719	0
21/08/2023	R186 On 02-May-24			Bond Future	9.2621	9.2100	106.7621	106.8835	0
21/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	236.1000	260.0500	0.2361	0.2601	0
21/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	3249.2700	3151.8400	3.2493	3.1518	0
21/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	239.5400	263.7400	0.2395	0.2637	0
21/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	3228.5900	3131.4100	3.2286	3.1314	0
21/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	244.1000	268.6300	0.2441	0.2686	0
21/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	3209.0300	3112.1800	3.2090	3.1122	0
21/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2052.3300	2136.8200	2.0523	2.1368	2,030
21/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	971.5700	934.6800	0.9716	0.9347	0
21/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3197.2700	3296.4400	3.1973	3.2964	0
21/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	593.9100	571.7000	0.5939	0.5717	2,030
21/08/2023	R186 On 01-August-24			Bond Future	9.2733	9.2150	103.8589	103.9828	0
21/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	801.4700	852.2600	0.8015	0.8523	0
21/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	2072.0400	1998.9600	2.0720	1.9990	0
21/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	810.5000	861.6300	0.8105	0.8616	0
21/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	2059.4900	1986.7500	2.0595	1.9868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	819.9600	871.4300	0.8200	0.8714	0
21/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	2047.3700	1974.9700	2.0474	1.9750	0
21/08/2023	R186 On 07-November-24			Bond Future	9.3564	9.2900	106.2525	106.3787	0
21/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1182.4500	1245.7100	1.1825	1.2457	0
21/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1613.9200	1550.9900	1.6139	1.5510	0
21/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1192.8200	1256.3700	1.1928	1.2564	0
21/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1605.1800	1542.5400	1.6052	1.5425	0
21/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1203.2300	1267.0700	1.2032	1.2671	0
21/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1596.4900	1534.1400	1.5965	1.5341	0
21/08/2023	R197 On 02-November-23			Bond Future	341.9951	342.0213	341.9951	342.0213	0
21/08/2023	R202 On 02-November-23			Bond Future	257.9953	258.2250	257.9953	258.2250	4,746
21/08/2023	R202 On 01-February-24			Bond Future	258.9099	259.1437	258.9099	259.1437	460
21/08/2023	R202 On 02-May-24			Bond Future	264.8136	265.0524	264.8136	265.0524	0
21/08/2023	R202 On 01-August-24			Bond Future	265.7685	266.0103	265.7685	266.0103	0
21/08/2023	R202 On 07-November-24			Bond Future	271.9727	272.2187	271.9727	272.2187	0
21/08/2023	R209 On 02-November-23			Bond Future	12.1575	12.0866	63.2929	63.6178	26,967
21/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	353.8400	435.7900	0.3538	0.4358	0
21/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	4296.3900	4053.4400	4.2964	4.0534	0
21/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	362.6900	446.0000	0.3627	0.4460	0
21/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	4255.5700	4013.9800	4.2556	4.0140	0
21/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	371.6100	456.2900	0.3716	0.4563	0
21/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	4214.8700	3974.6500	4.2149	3.9747	0
21/08/2023	R209 On 01-February-24			Bond Future	12.2593	12.1858	64.7169	65.0491	1,690
21/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	2247.2500	2433.5200	2.2473	2.4335	0
21/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2879.0100	2733.0000	2.8790	2.7330	0
21/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	2270.0500	2457.2900	2.2701	2.4573	0
21/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2856.1700	2711.1300	2.8562	2.7111	0
21/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	2292.9400	2481.1700	2.2929	2.4812	0
21/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2833.4800	2689.4300	2.8335	2.6894	0
21/08/2023	R209 On 02-May-24			Bond Future	12.3655	12.2892	63.0238	63.3635	0
21/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	990.4700	1090.0200	0.9905	1.0900	0
21/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	6622.9000	6382.7600	6.6229	6.3828	0
21/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1000.8600	1101.1500	1.0009	1.1012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	6583.3300	6343.9300	6.5833	6.3439	0
21/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1011.5000	1112.5400	1.0115	1.1125	0
21/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	6544.0700	6305.4200	6.5441	6.3054	0
21/08/2023	R209 On 01-August-24			Bond Future	12.4764	12.3973	64.4444	64.7916	0
21/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2166.1000	2317.2600	2.1661	2.3173	0
21/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	5316.8100	5120.7700	5.3168	5.1208	0
21/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2184.2500	2336.1800	2.1843	2.3362	0
21/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	5288.1900	5092.9200	5.2882	5.0929	0
21/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2202.2500	2354.9300	2.2023	2.3549	0
21/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	5259.4600	5064.9400	5.2595	5.0649	0
21/08/2023	R209 On 07-November-24			Bond Future	12.6219	12.5396	62.7733	63.1283	0
21/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	2943.8300	3120.1900	2.9438	3.1202	0
21/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	4747.1200	4568.5700	4.7471	4.5686	0
21/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	2963.9900	3141.0400	2.9640	3.1410	0
21/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	4722.6500	4544.7900	4.7227	4.5448	0
21/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	2983.9500	3161.6900	2.9840	3.1617	0
21/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	4698.0300	4520.8600	4.6980	4.5209	0
21/08/2023	R210 On 02-November-23			Bond Future	227.5589	227.6322	227.5589	227.6322	206
21/08/2023	R210 On 01-February-24			Bond Future	232.7331	232.8082	232.7331	232.8082	300
21/08/2023	R210 On 02-May-24			Bond Future	234.7970	234.8724	234.7970	234.8724	0
21/08/2023	R210 On 01-August-24			Bond Future	240.1456	240.2223	240.1456	240.2223	0
21/08/2023	R210 On 07-November-24			Bond Future	242.4274	242.5082	242.4274	242.5082	0
21/08/2023	R213 On 02-November-23			Bond Future	11.0870	11.0412	81.1764	81.3719	33,629
21/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	1167.0800	1284.8000	1.1671	1.2848	731
21/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1797.6500	1719.8900	1.7977	1.7199	0
21/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	1538.8000	1672.6500	1.5388	1.6727	0
21/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1440.4600	1378.8300	1.4405	1.3788	0
21/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	1562.2900	1697.0200	1.5623	1.6970	0
21/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1421.3300	1360.5800	1.4213	1.3606	0
21/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	1585.9500	1721.5700	1.5860	1.7216	0
21/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1402.4000	1342.5400	1.4024	1.3425	0
21/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	2404.0900	2563.3000	2.4041	2.5633	731
21/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	914.4300	878.1600	0.9144	0.8782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	6661.6400	6856.2900	6.6616	6.8563	0
21/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	134.2500	133.4200	0.1343	0.1334	731
21/08/2023	R213 On 01-February-24			Bond Future	11.1842	11.1362	83.0027	83.2026	0
21/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	3582.7000	3734.3600	3.5827	3.7344	0
21/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1471.5700	1423.3100	1.4716	1.4233	0
21/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	3609.9300	3762.0300	3.6099	3.7620	0
21/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1458.5700	1410.7500	1.4586	1.4108	0
21/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	3637.4400	3789.9800	3.6374	3.7900	0
21/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1445.8800	1398.5000	1.4459	1.3985	0
21/08/2023	R213 On 02-May-24			Bond Future	11.2772	11.2269	81.3160	81.5204	0
21/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1090.9800	1162.5300	1.0910	1.1625	0
21/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	5268.9300	5136.1500	5.2689	5.1362	0
21/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1102.6900	1174.7300	1.1027	1.1747	0
21/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	5237.4100	5105.1200	5.2374	5.1051	0
21/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1114.7100	1187.2600	1.1147	1.1873	0
21/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	5206.2200	5074.4400	5.2062	5.0744	0
21/08/2023	R213 On 01-August-24			Bond Future	11.3757	11.3229	83.1498	83.3586	0
21/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2015.7500	2114.0100	2.0158	2.1140	0
21/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	4085.6100	3975.1000	4.0856	3.9751	0
21/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2033.1800	2131.9300	2.0332	2.1319	0
21/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	4062.2700	3952.2500	4.0623	3.9523	0
21/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2050.3800	2149.6100	2.0504	2.1496	0
21/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	4038.7300	3929.1900	4.0387	3.9292	0
21/08/2023	R213 On 07-November-24			Bond Future	11.5261	11.4705	81.5068	81.7200	0
21/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	2737.6700	2848.2800	2.7377	2.8483	0
21/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3958.0800	3855.4900	3.9581	3.8555	0
21/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	2756.6400	2867.6600	2.7566	2.8677	0
21/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3938.0900	3835.9100	3.9381	3.8359	0
21/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	2776.0200	2887.4700	2.7760	2.8875	0
21/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3918.5400	3816.7900	3.9185	3.8168	0
21/08/2023	R214 On 02-November-23			Bond Future	12.5414	12.4551	58.8907	59.2888	22,221
21/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	191.5300	253.4500	0.1915	0.2535	0
21/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	5559.3900	5223.2000	5.5594	5.2232	0
21/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	197.0700	260.2700	0.1971	0.2603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	5512.2800	5177.3700	5.5123	5.1774	0
21/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	202.7800	267.2900	0.2028	0.2673	0
21/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	5465.4000	5131.8000	5.4654	5.1318	0
21/08/2023	R214 On 01-February-24			Bond Future	12.6520	12.5625	60.2156	60.6227	0
21/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	1509.4100	1688.0400	1.5094	1.6880	0
21/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3900.7100	3672.2000	3.9007	3.6722	0
21/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	1527.8600	1707.7700	1.5279	1.7078	0
21/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3870.9800	3643.7500	3.8710	3.6438	0
21/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	1546.4400	1727.6400	1.5464	1.7276	0
21/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	3841.4300	3615.4900	3.8414	3.6155	0
21/08/2023	R214 On 02-May-24			Bond Future	12.7580	12.6653	58.2688	58.6851	0
21/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	925.0600	1037.6800	0.9251	1.0377	0
21/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	7212.6900	6909.0300	7.2127	6.9090	0
21/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	935.1800	1048.6800	0.9352	1.0487	0
21/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	7170.3700	6867.5900	7.1704	6.8676	0
21/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	945.2400	1059.6200	0.9452	1.0596	0
21/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	7128.0500	6826.1500	7.1281	6.8262	0
21/08/2023	R214 On 01-August-24			Bond Future	12.8675	12.7715	59.5825	60.0081	0
21/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	2138.8500	2320.7800	2.1389	2.3208	0
21/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	5394.1300	5150.5500	5.3941	5.1506	0
21/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	2156.2900	2339.1400	2.1563	2.3391	0
21/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	5363.5700	5120.9100	5.3636	5.1209	0
21/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	2173.8100	2357.5800	2.1738	2.3576	0
21/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	5333.1500	5091.4100	5.3332	5.0914	0
21/08/2023	R214 On 07-November-24			Bond Future	13.0130	12.9132	57.6487	58.0837	0
21/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	3038.7000	3255.0000	3.0387	3.2550	0
21/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4872.1400	4653.3800	4.8721	4.6534	0
21/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	3059.3900	3276.5300	3.0594	3.2765	0
21/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	4847.3600	4629.4400	4.8474	4.6294	0
21/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	3080.1500	3298.1200	3.0802	3.2981	0
21/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	4822.6900	4605.6000	4.8227	4.6056	0
21/08/2023	R248 On 02-November-23			Bond Future	12.6762	12.5794	72.1998	72.7386	232,215
21/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	171.7500	237.2900	0.1718	0.2373	0
21/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	7448.4300	6975.1600	7.4484	6.9752	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	176.4600	243.3600	0.1765	0.2434	0
21/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	7387.4500	6915.5400	7.3875	6.9155	0
21/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	181.3300	249.6200	0.1813	0.2496	0
21/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	7326.7200	6856.2000	7.3267	6.8562	0
21/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	424.3900	549.6100	0.4244	0.5496	207
21/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	5583.2000	5169.6100	5.5832	5.1696	0
21/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	1688.6500	1981.1000	1.6887	1.9811	207
21/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	2675.1100	2428.7500	2.6751	2.4288	0
21/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	5474.0200	5946.2800	5.4740	5.9463	0
21/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	677.7500	611.2000	0.6778	0.6112	207
21/08/2023	R248 On 01-February-24			Bond Future	12.7931	12.6925	73.8241	74.3750	0
21/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	634.5700	751.7800	0.6346	0.7518	1,000
21/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	8350.1900	7916.4400	8.3502	7.9164	0
21/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	1626.7000	1846.2800	1.6267	1.8463	0
21/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	5346.2000	5014.8200	5.3462	5.0148	0
21/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	1647.3800	1868.6600	1.6474	1.8687	0
21/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	5307.3100	4977.6300	5.3073	4.9776	0
21/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	1668.2000	1891.1800	1.6682	1.8912	0
21/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	5268.6400	4940.6600	5.2686	4.9407	0
21/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	1975.2100	2221.8500	1.9752	2.2219	1,000
21/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	4751.6400	4447.3200	4.7516	4.4473	0
21/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	5123.5100	5521.9300	5.1235	5.5219	0
21/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	2107.5500	1955.0100	2.1076	1.9550	1,000
21/08/2023	R248 On 02-May-24			Bond Future	12.9053	12.8009	71.0400	71.6033	0
21/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1002.3700	1139.8300	1.0024	1.1398	0
21/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	9582.7300	9156.8900	9.5827	9.1569	0
21/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1013.5100	1152.1000	1.0135	1.1521	0
21/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	9528.2100	9103.5000	9.5282	9.1035	0
21/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1024.9100	1164.6400	1.0249	1.1646	0
21/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	9474.0500	9050.4800	9.4741	9.0505	0
21/08/2023	R248 On 01-August-24			Bond Future	13.0216	12.9131	72.6415	73.2174	13,000
21/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	2683.3900	2930.0400	2.6834	2.9300	0
21/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	6680.6200	6351.3900	6.6806	6.3514	0
21/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	2705.4300	2953.3200	2.7054	2.9533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	6644.4800	6316.4900	6.6445	6.3165	0
21/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	2727.5600	2976.6800	2.7276	2.9767	0
21/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	6608.5100	6281.7500	6.6085	6.2818	0
21/08/2023	R248 On 07-November-24			Bond Future	13.1750	13.0618	69.8631	70.4519	0
21/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	3788.3500	4083.2300	3.7884	4.0832	0
21/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	5882.6800	5588.7300	5.8827	5.5887	0
21/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	3813.4000	4109.4000	3.8134	4.1094	0
21/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	5853.3000	5560.4700	5.8533	5.5605	0
21/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	3838.8300	4135.9300	3.8388	4.1359	0
21/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	5824.3800	5532.6500	5.8244	5.5327	0