



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 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 2025 On 02-November-23 | | | Bond Future | 172.7474 | 172.7610 | 172.7474 | 172.7610 | 5,228 |
| 15/09/2023 | 2025 On 01-February-24 | | | Bond Future | 174.8292 | 174.8490 | 174.8292 | 174.8490 | 2,884 |
| 15/09/2023 | 2025 On 02-May-24 | | | Bond Future | 178.7334 | 178.7642 | 178.7334 | 178.7642 | 0 |
| 15/09/2023 | 2025 On 01-August-24 | | | Bond Future | 180.8544 | 180.9177 | 180.8544 | 180.9177 | 0 |
| 15/09/2023 | 2025 On 07-November-24 | | | Bond Future | 185.1009 | 185.1595 | 185.1009 | 185.1595 | 0 |
| 15/09/2023 | 2029 On 02-November-23 | | | Bond Future | 124.6849 | 124.6952 | 124.6849 | 124.6952 | 2,068 |
| 15/09/2023 | 2029 On 01-February-24 | | | Bond Future | 127.4836 | 127.4984 | 127.4836 | 127.4984 | 728 |
| 15/09/2023 | 2029 On 02-May-24 | | | Bond Future | 128.9627 | 128.9855 | 128.9627 | 128.9855 | 0 |
| 15/09/2023 | 2029 On 01-August-24 | | | Bond Future | 131.8212 | 131.8674 | 131.8212 | 131.8674 | 0 |
| 15/09/2023 | 2029 On 07-November-24 | | | Bond Future | 133.5147 | 133.5575 | 133.5147 | 133.5575 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | | | Bond Future | 10.5078 | 10.4723 | 90.8689 | 91.0167 | 90,109 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 02-November-23 | 9.57 | Call | Bond Future | 27.4900 | 50.0500 | 0.0275 | 0.0501 | 800 |
| 15/09/2023 | 2030 On 02-November-23 | 9.57 | Put | Bond Future | 4044.7800 | 3919.5300 | 4.0448 | 3.9195 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 9.89 | Call | Bond Future | 163.4000 | 214.0200 | 0.1634 | 0.2140 | 500 |
| 15/09/2023 | 2030 On 02-November-23 | 9.89 | Put | Bond Future | 2784.7800 | 2687.5900 | 2.7848 | 2.6876 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.07 | Call | Bond Future | 333.8700 | 398.4100 | 0.3339 | 0.3984 | 800 |
| 15/09/2023 | 2030 On 02-November-23 | 10.07 | Put | Bond Future | 2181.5700 | 2098.3000 | 2.1816 | 2.0983 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.39 | Call | Bond Future | 850.0000 | 935.3700 | 0.8500 | 0.9354 | 500 |
| 15/09/2023 | 2030 On 02-November-23 | 10.39 | Put | Bond Future | 1342.4000 | 1279.9600 | 1.3424 | 1.2800 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.62 | Call | Bond Future | 1382.4200 | 1480.6300 | 1.3824 | 1.4806 | 500 |
| 15/09/2023 | 2030 On 02-November-23 | 10.62 | Put | Bond Future | 916.3400 | 866.7400 | 0.9163 | 0.8667 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.80 | Call | Bond Future | 1877.1100 | 1983.8900 | 1.8771 | 1.9839 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.80 | Put | Bond Future | 669.9100 | 628.8800 | 0.6699 | 0.6289 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.81 | Call | Bond Future | 1906.3300 | 2013.4300 | 1.9063 | 2.0134 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.81 | Put | Bond Future | 658.1900 | 617.4800 | 0.6582 | 0.6175 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.82 | Call | Bond Future | 1935.6000 | 2043.2500 | 1.9356 | 2.0433 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 10.82 | Put | Bond Future | 646.5400 | 606.3800 | 0.6465 | 0.6064 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 11.12 | Call | Bond Future | 2880.4200 | 2998.6600 | 2.8804 | 2.9987 | 500 |
| 15/09/2023 | 2030 On 02-November-23 | 11.12 | Put | Bond Future | 374.8400 | 345.2700 | 0.3748 | 0.3453 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 11.43 | Call | Bond Future | 3949.8900 | 4077.1800 | 3.9499 | 4.0772 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 11.43 | Put | Bond Future | 209.5000 | 188.9800 | 0.2095 | 0.1890 | 500 |
| 15/09/2023 | 2030 On 02-November-23 | 11.57 | Call | Bond Future | 4450.6900 | 4581.3700 | 4.4507 | 4.5814 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 11.57 | Put | Bond Future | 159.9400 | 142.8100 | 0.1599 | 0.1428 | 800 |
| 15/09/2023 | 2030 On 02-November-23 | 12.27 | Call | Bond Future | 7016.2100 | 7157.8100 | 7.0162 | 7.1578 | 0 |
| 15/09/2023 | 2030 On 02-November-23 | 12.27 | Put | Bond Future | 40.0300 | 33.8200 | 0.0400 | 0.0338 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | | | Bond Future | 10.5853 | 10.5472 | 88.8805 | 89.0348 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 9.57 | Call | Bond Future | 545.7500 | 578.8700 | 0.5458 | 0.5789 | 400 |
| 15/09/2023 | 2030 On 01-February-24 | 9.57 | Put | Bond Future | 4765.7800 | 4644.6800 | 4.7658 | 4.6447 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 9.89 | Call | Bond Future | 859.3400 | 908.1300 | 0.8593 | 0.9081 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | 9.89 | Put | Bond Future | 3722.8600 | 3617.4300 | 3.7229 | 3.6174 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 9.93 | Call | Bond Future | 906.0700 | 957.1200 | 0.9061 | 0.9571 | 1,360 |
| 15/09/2023 | 2030 On 01-February-24 | 9.93 | Put | Bond Future | 3601.7700 | 3498.6000 | 3.6018 | 3.4986 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 10.00 | Call | Bond Future | 992.4400 | 1047.4200 | 0.9924 | 1.0474 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | 10.00 | Put | Bond Future | 3395.3700 | 3296.1300 | 3.3954 | 3.2961 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 10.07 | Call | Bond Future | 1089.5100 | 1148.0000 | 1.0895 | 1.1480 | 400 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 01-February-24 | 10.07 | Put | Bond Future | 3200.8400 | 3105.1100 | 3.2008 | 3.1051 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 10.16 | Call | Bond Future | 1223.1300 | 1286.1900 | 1.2231 | 1.2862 | 200 |
| 15/09/2023 | 2030 On 01-February-24 | 10.16 | Put | Bond Future | 2961.2500 | 2870.0900 | 2.9613 | 2.8701 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 10.39 | Call | Bond Future | 1614.8400 | 1689.7300 | 1.6148 | 1.6897 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | 10.39 | Put | Bond Future | 2407.8500 | 2328.5200 | 2.4079 | 2.3285 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.00 | Call | Bond Future | 2989.1200 | 3091.0500 | 2.9891 | 3.0911 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.00 | Put | Bond Future | 1334.6400 | 1282.3500 | 1.3346 | 1.2824 | 700 |
| 15/09/2023 | 2030 On 01-February-24 | 11.31 | Call | Bond Future | 3839.2000 | 3953.2600 | 3.8392 | 3.9533 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.31 | Put | Bond Future | 973.0100 | 932.8500 | 0.9730 | 0.9329 | 1,360 |
| 15/09/2023 | 2030 On 01-February-24 | 11.35 | Call | Bond Future | 3954.3600 | 4069.8200 | 3.9544 | 4.0698 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.35 | Put | Bond Future | 933.3600 | 894.6000 | 0.9334 | 0.8946 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.36 | Call | Bond Future | 3983.3200 | 4099.1300 | 3.9833 | 4.0991 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.36 | Put | Bond Future | 923.6800 | 885.2700 | 0.9237 | 0.8853 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.37 | Call | Bond Future | 4012.3500 | 4128.5100 | 4.0124 | 4.1285 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.37 | Put | Bond Future | 914.0800 | 876.0200 | 0.9141 | 0.8760 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.75 | Call | Bond Future | 5163.0200 | 5290.0700 | 5.1630 | 5.2901 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.75 | Put | Bond Future | 613.0600 | 585.8900 | 0.6131 | 0.5859 | 200 |
| 15/09/2023 | 2030 On 01-February-24 | 11.85 | Call | Bond Future | 5478.0900 | 5607.4800 | 5.4781 | 5.6075 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.85 | Put | Bond Future | 551.2600 | 526.4300 | 0.5513 | 0.5264 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | 11.86 | Call | Bond Future | 5509.7100 | 5639.4900 | 5.5097 | 5.6395 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 11.86 | Put | Bond Future | 545.3100 | 520.8700 | 0.5453 | 0.5209 | 500 |
| 15/09/2023 | 2030 On 01-February-24 | 12.10 | Call | Bond Future | 6281.4600 | 6416.0100 | 6.2815 | 6.4160 | 0 |
| 15/09/2023 | 2030 On 01-February-24 | 12.10 | Put | Bond Future | 421.6800 | 402.0100 | 0.4217 | 0.4020 | 400 |
| 15/09/2023 | 2030 On 02-May-24 | | | Bond Future | 10.6769 | 10.6352 | 90.8437 | 91.0067 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.66 | Call | Bond Future | 925.5900 | 963.9400 | 0.9256 | 0.9639 | 1,000 |
| 15/09/2023 | 2030 On 02-May-24 | 9.66 | Put | Bond Future | 5011.1500 | 4886.4600 | 5.0112 | 4.8865 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.81 | Call | Bond Future | 1077.2200 | 1135.8200 | 1.0772 | 1.1358 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.81 | Put | Bond Future | 4545.6600 | 4441.2200 | 4.5457 | 4.4412 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.82 | Call | Bond Future | 1088.9600 | 1147.9800 | 1.0890 | 1.1480 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.82 | Put | Bond Future | 4516.4400 | 4412.4200 | 4.5164 | 4.4124 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.83 | Call | Bond Future | 1100.7900 | 1160.2200 | 1.1008 | 1.1602 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 9.83 | Put | Bond Future | 4487.3300 | 4383.7200 | 4.4873 | 4.3837 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 10.16 | Call | Bond Future | 1541.3600 | 1627.4200 | 1.5414 | 1.6274 | 1,000 |
| 15/09/2023 | 2030 On 02-May-24 | 10.16 | Put | Bond Future | 3589.5400 | 3512.5600 | 3.5895 | 3.5126 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2030 On 02-May-24 | 10.62 | Call | Bond Future | 2356.0100 | 2482.3000 | 2.3560 | 2.4823 | 500 |
| 15/09/2023 | 2030 On 02-May-24 | 10.62 | Put | Bond Future | 2578.6700 | 2541.9200 | 2.5787 | 2.5419 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 10.82 | Call | Bond Future | 2779.5600 | 2919.5900 | 2.7796 | 2.9196 | 1,080 |
| 15/09/2023 | 2030 On 02-May-24 | 10.82 | Put | Bond Future | 2222.7800 | 2199.7700 | 2.2228 | 2.1998 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 11.12 | Call | Bond Future | 3483.6100 | 3638.6000 | 3.4836 | 3.6386 | 500 |
| 15/09/2023 | 2030 On 02-May-24 | 11.12 | Put | Bond Future | 1773.5700 | 1765.5200 | 1.7736 | 1.7655 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 11.94 | Call | Bond Future | 5717.3400 | 5888.4800 | 5.7173 | 5.8885 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 11.94 | Put | Bond Future | 949.7600 | 957.8600 | 0.9498 | 0.9579 | 1,000 |
| 15/09/2023 | 2030 On 02-May-24 | 12.38 | Call | Bond Future | 7031.3700 | 7203.6200 | 7.0314 | 7.2036 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 12.38 | Put | Bond Future | 678.5500 | 687.7600 | 0.6786 | 0.6878 | 1,080 |
| 15/09/2023 | 2030 On 02-May-24 | 13.15 | Call | Bond Future | 9372.3300 | 9518.4000 | 9.3723 | 9.5184 | 0 |
| 15/09/2023 | 2030 On 02-May-24 | 13.15 | Put | Bond Future | 334.6500 | 317.6800 | 0.3347 | 0.3177 | 500 |
| 15/09/2023 | 2030 On 01-August-24 | | | Bond Future | 10.7824 | 10.7339 | 88.8300 | 89.0130 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.37 | Call | Bond Future | 2041.4200 | 2114.5200 | 2.0414 | 2.1145 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.37 | Put | Bond Future | 3612.1600 | 3502.2500 | 3.6122 | 3.5023 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.38 | Call | Bond Future | 2058.6400 | 2132.1400 | 2.0586 | 2.1321 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.38 | Put | Bond Future | 3590.8900 | 3481.3800 | 3.5909 | 3.4814 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.39 | Call | Bond Future | 2075.6000 | 2149.5100 | 2.0756 | 2.1495 | 0 |
| 15/09/2023 | 2030 On 01-August-24 | 10.39 | Put | Bond Future | 3569.3700 | 3460.2700 | 3.5694 | 3.4603 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | | | Bond Future | 10.9089 | 10.8582 | 90.8898 | 91.0736 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.74 | Call | Bond Future | 2771.1600 | 2857.0400 | 2.7712 | 2.8570 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.74 | Put | Bond Future | 3385.2400 | 3287.3300 | 3.3852 | 3.2873 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.75 | Call | Bond Future | 2790.0000 | 2876.2400 | 2.7900 | 2.8762 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.75 | Put | Bond Future | 3367.5700 | 3270.0200 | 3.3676 | 3.2700 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.76 | Call | Bond Future | 2809.3000 | 2895.8900 | 2.8093 | 2.8959 | 0 |
| 15/09/2023 | 2030 On 07-November-24 | 10.76 | Put | Bond Future | 3350.3900 | 3253.1900 | 3.3504 | 3.2532 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | | | Bond Future | 11.4059 | 11.3870 | 84.0709 | 84.1603 | 171,435 |
| 15/09/2023 | 2032 On 02-November-23 | 10.35 | Call | Bond Future | 13.8700 | 30.9800 | 0.0139 | 0.0310 | 7,750 |
| 15/09/2023 | 2032 On 02-November-23 | 10.35 | Put | Bond Future | 5188.5800 | 5116.3200 | 5.1886 | 5.1163 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 10.58 | Call | Bond Future | 55.8600 | 108.8100 | 0.0559 | 0.1088 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 10.58 | Put | Bond Future | 4068.4100 | 4031.9900 | 4.0684 | 4.0320 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 10.59 | Call | Bond Future | 59.5200 | 114.0400 | 0.0595 | 0.1140 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 10.59 | Put | Bond Future | 4021.9900 | 3987.1400 | 4.0220 | 3.9871 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 10.71 | Call | Bond Future | 118.9100 | 192.5400 | 0.1189 | 0.1925 | 500 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 02-November-23 | 10.71 | Put | Bond Future | 3483.3800 | 3467.6400 | 3.4834 | 3.4676 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 10.85 | Call | Bond Future | 231.7900 | 327.5300 | 0.2318 | 0.3275 | 10,000 |
| 15/09/2023 | 2032 On 02-November-23 | 10.85 | Put | Bond Future | 2905.3300 | 2911.7000 | 2.9053 | 2.9117 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.00 | Call | Bond Future | 415.3800 | 530.7800 | 0.4154 | 0.5308 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.00 | Put | Bond Future | 2356.6100 | 2382.6400 | 2.3566 | 2.3826 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.09 | Call | Bond Future | 558.8000 | 682.9600 | 0.5588 | 0.6830 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.09 | Put | Bond Future | 2064.5600 | 2099.3500 | 2.0646 | 2.0994 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.22 | Call | Bond Future | 811.1600 | 943.1100 | 0.8112 | 0.9431 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.22 | Put | Bond Future | 1693.0400 | 1735.6200 | 1.6930 | 1.7356 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.23 | Call | Bond Future | 832.6400 | 965.0600 | 0.8326 | 0.9651 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.23 | Put | Bond Future | 1666.7800 | 1709.8300 | 1.6668 | 1.7098 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.24 | Call | Bond Future | 854.5500 | 987.2900 | 0.8546 | 0.9873 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.24 | Put | Bond Future | 1640.9800 | 1684.3500 | 1.6410 | 1.6844 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.28 | Call | Bond Future | 944.6500 | 1078.7700 | 0.9447 | 1.0788 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.28 | Put | Bond Future | 1540.6100 | 1585.3600 | 1.5406 | 1.5854 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.50 | Call | Bond Future | 1518.6000 | 1654.0300 | 1.5186 | 1.6540 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.50 | Put | Bond Future | 1077.0400 | 1123.1000 | 1.0770 | 1.1231 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.60 | Call | Bond Future | 1817.4900 | 1951.0500 | 1.8175 | 1.9511 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.60 | Put | Bond Future | 909.9000 | 954.0900 | 0.9099 | 0.9541 | 15,500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.78 | Call | Bond Future | 2405.9300 | 2533.2300 | 2.4059 | 2.5332 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.78 | Put | Bond Future | 668.1300 | 706.0600 | 0.6681 | 0.7061 | 500 |
| 15/09/2023 | 2032 On 02-November-23 | 11.90 | Call | Bond Future | 2826.7400 | 2948.9700 | 2.8267 | 2.9490 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 11.90 | Put | Bond Future | 541.5900 | 574.4500 | 0.5416 | 0.5745 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 12.26 | Call | Bond Future | 4182.6500 | 4292.6900 | 4.1827 | 4.2927 | 0 |
| 15/09/2023 | 2032 On 02-November-23 | 12.26 | Put | Bond Future | 284.2400 | 304.9100 | 0.2842 | 0.3049 | 500 |
| 15/09/2023 | 2032 On 01-February-24 | | | Bond Future | 11.5107 | 11.4903 | 85.9375 | 86.0318 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 10.01 | Call | Bond Future | 330.5300 | 348.3700 | 0.3305 | 0.3484 | 1,200 |
| 15/09/2023 | 2032 On 01-February-24 | 10.01 | Put | Bond Future | 7630.7800 | 7554.3500 | 7.6308 | 7.5544 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 10.59 | Call | Bond Future | 765.2700 | 799.2100 | 0.7653 | 0.7992 | 500 |
| 15/09/2023 | 2032 On 01-February-24 | 10.59 | Put | Bond Future | 5149.0100 | 5088.6800 | 5.1490 | 5.0887 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 10.76 | Call | Bond Future | 977.7500 | 1017.2600 | 0.9778 | 1.0173 | 1,200 |
| 15/09/2023 | 2032 On 01-February-24 | 10.76 | Put | Bond Future | 4529.8200 | 4475.0600 | 4.5298 | 4.4751 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 10.78 | Call | Bond Future | 1005.2000 | 1045.3700 | 1.0052 | 1.0454 | 200 |
| 15/09/2023 | 2032 On 01-February-24 | 10.78 | Put | Bond Future | 4460.1100 | 4406.0100 | 4.4601 | 4.4060 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 01-February-24 | 11.09 | Call | Bond Future | 1501.9900 | 1552.5100 | 1.5020 | 1.5525 | 500 |
| 15/09/2023 | 2032 On 01-February-24 | 11.09 | Put | Bond Future | 3468.7800 | 3425.0300 | 3.4688 | 3.4250 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.75 | Call | Bond Future | 3031.3800 | 3101.6200 | 3.0314 | 3.1016 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.75 | Put | Bond Future | 1939.3300 | 1915.3000 | 1.9393 | 1.9153 | 200 |
| 15/09/2023 | 2032 On 01-February-24 | 11.83 | Call | Bond Future | 3255.2100 | 3326.7900 | 3.2552 | 3.3268 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.83 | Put | Bond Future | 1802.2300 | 1779.5400 | 1.8022 | 1.7795 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.84 | Call | Bond Future | 3283.7600 | 3355.3700 | 3.2838 | 3.3554 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.84 | Put | Bond Future | 1785.8100 | 1763.1500 | 1.7858 | 1.7632 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.85 | Call | Bond Future | 3312.2000 | 3384.0500 | 3.3122 | 3.3841 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 11.85 | Put | Bond Future | 1769.3100 | 1746.8900 | 1.7693 | 1.7469 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 12.50 | Call | Bond Future | 5353.0900 | 5434.2000 | 5.3531 | 5.4342 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 12.50 | Put | Bond Future | 957.6300 | 944.4700 | 0.9576 | 0.9445 | 200 |
| 15/09/2023 | 2032 On 01-February-24 | 12.62 | Call | Bond Future | 5760.5000 | 5843.1100 | 5.7605 | 5.8431 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 12.62 | Put | Bond Future | 852.8300 | 841.1700 | 0.8528 | 0.8412 | 1,200 |
| 15/09/2023 | 2032 On 01-February-24 | 12.73 | Call | Bond Future | 6139.9800 | 6223.6600 | 6.1400 | 6.2237 | 0 |
| 15/09/2023 | 2032 On 01-February-24 | 12.73 | Put | Bond Future | 766.6500 | 756.0600 | 0.7667 | 0.7561 | 500 |
| 15/09/2023 | 2032 On 02-May-24 | | | Bond Future | 11.6252 | 11.6026 | 83.6743 | 83.7756 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.36 | Call | Bond Future | 907.4000 | 928.6300 | 0.9074 | 0.9286 | 1,000 |
| 15/09/2023 | 2032 On 02-May-24 | 10.36 | Put | Bond Future | 6854.8500 | 6774.7600 | 6.8549 | 6.7748 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.54 | Call | Bond Future | 1093.0400 | 1118.3400 | 1.0930 | 1.1183 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.54 | Put | Bond Future | 6161.3400 | 6085.3200 | 6.1613 | 6.0853 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.55 | Call | Bond Future | 1105.3100 | 1130.8300 | 1.1053 | 1.1308 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.55 | Put | Bond Future | 6125.0900 | 6049.2900 | 6.1251 | 6.0493 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.56 | Call | Bond Future | 1117.9000 | 1143.6300 | 1.1179 | 1.1436 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.56 | Put | Bond Future | 6089.2100 | 6013.6200 | 6.0892 | 6.0136 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.59 | Call | Bond Future | 1156.0100 | 1182.4000 | 1.1560 | 1.1824 | 500 |
| 15/09/2023 | 2032 On 02-May-24 | 10.59 | Put | Bond Future | 5982.0900 | 5907.1600 | 5.9821 | 5.9072 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.65 | Call | Bond Future | 1234.5800 | 1262.3100 | 1.2346 | 1.2623 | 1,550 |
| 15/09/2023 | 2032 On 02-May-24 | 10.65 | Put | Bond Future | 5771.1400 | 5697.5500 | 5.7711 | 5.6976 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 10.86 | Call | Bond Future | 1537.7400 | 1570.3100 | 1.5377 | 1.5703 | 1,000 |
| 15/09/2023 | 2032 On 02-May-24 | 10.86 | Put | Bond Future | 5070.6600 | 5001.9100 | 5.0707 | 5.0019 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 11.09 | Call | Bond Future | 1926.3300 | 1964.4900 | 1.9263 | 1.9645 | 500 |
| 15/09/2023 | 2032 On 02-May-24 | 11.09 | Put | Bond Future | 4377.0600 | 4313.9000 | 4.3771 | 4.3139 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 11.35 | Call | Bond Future | 2446.0700 | 2489.7000 | 2.4461 | 2.4897 | 1,550 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2032 On 02-May-24 | 11.35 | Put | Bond Future | 3694.5400 | 3636.8500 | 3.6945 | 3.6369 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 12.90 | Call | Bond Future | 6763.3300 | 6833.2100 | 6.7633 | 6.8332 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 12.90 | Put | Bond Future | 1284.2100 | 1252.7700 | 1.2842 | 1.2528 | 1,000 |
| 15/09/2023 | 2032 On 02-May-24 | 13.18 | Call | Bond Future | 7676.2500 | 7750.1000 | 7.6763 | 7.7501 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 13.18 | Put | Bond Future | 1057.8400 | 1030.3700 | 1.0578 | 1.0304 | 500 |
| 15/09/2023 | 2032 On 02-May-24 | 13.35 | Call | Bond Future | 8239.8100 | 8315.9900 | 8.2398 | 8.3160 | 0 |
| 15/09/2023 | 2032 On 02-May-24 | 13.35 | Put | Bond Future | 940.4600 | 915.3200 | 0.9405 | 0.9153 | 1,550 |
| 15/09/2023 | 2032 On 01-August-24 | | | Bond Future | 11.7502 | 11.7231 | 85.5084 | 85.6270 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.13 | Call | Bond Future | 2089.8500 | 2121.7400 | 2.0899 | 2.1217 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.13 | Put | Bond Future | 4865.8300 | 4779.0900 | 4.8658 | 4.7791 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.14 | Call | Bond Future | 2107.4600 | 2139.2700 | 2.1075 | 2.1393 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.14 | Put | Bond Future | 4837.7300 | 4750.9100 | 4.8377 | 4.7509 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.15 | Call | Bond Future | 2124.8500 | 2157.2100 | 2.1249 | 2.1572 | 0 |
| 15/09/2023 | 2032 On 01-August-24 | 11.15 | Put | Bond Future | 4809.4400 | 4723.1700 | 4.8094 | 4.7232 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | | | Bond Future | 11.9052 | 11.8775 | 83.3255 | 83.4435 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.47 | Call | Bond Future | 2747.0900 | 2854.7000 | 2.7471 | 2.8547 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.47 | Put | Bond Future | 4625.8000 | 4615.3600 | 4.6258 | 4.6154 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.48 | Call | Bond Future | 2766.2700 | 2874.8600 | 2.7663 | 2.8749 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.48 | Put | Bond Future | 4601.1900 | 4591.7300 | 4.6012 | 4.5917 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.49 | Call | Bond Future | 2785.5200 | 2894.7400 | 2.7855 | 2.8947 | 0 |
| 15/09/2023 | 2032 On 07-November-24 | 11.49 | Put | Bond Future | 4576.6900 | 4567.8600 | 4.5767 | 4.5679 | 0 |
| 15/09/2023 | 2033 On 02-November-23 | | | Bond Future | 116.9540 | 117.2545 | 116.9540 | 117.2545 | 2,258 |
| 15/09/2023 | 2033 On 01-February-24 | | | Bond Future | 119.5793 | 119.8904 | 119.5793 | 119.8904 | 5,737 |
| 15/09/2023 | 2033 On 02-May-24 | | | Bond Future | 120.7865 | 121.1118 | 120.7865 | 121.1118 | 0 |
| 15/09/2023 | 2033 On 01-August-24 | | | Bond Future | 123.4638 | 123.8179 | 123.4638 | 123.8179 | 0 |
| 15/09/2023 | 2033 On 07-November-24 | | | Bond Future | 124.8624 | 125.2206 | 124.8624 | 125.2206 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | | | Bond Future | 12.4595 | 12.4453 | 76.8969 | 76.9705 | 71,295 |
| 15/09/2023 | 2037 On 02-November-23 | 11.55 | Call | Bond Future | 153.3100 | 191.4100 | 0.1533 | 0.1914 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 11.55 | Put | Bond Future | 5083.6500 | 5048.2100 | 5.0837 | 5.0482 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 11.56 | Call | Bond Future | 158.8400 | 197.7300 | 0.1588 | 0.1977 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 11.56 | Put | Bond Future | 5032.4100 | 4997.7600 | 5.0324 | 4.9978 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 11.57 | Call | Bond Future | 164.5300 | 204.2600 | 0.1645 | 0.2043 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 11.57 | Put | Bond Future | 4981.3900 | 4947.5800 | 4.9814 | 4.9476 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2037 On 02-November-23 | 12.02 | Call | Bond Future | 621.6000 | 709.7200 | 0.6216 | 0.7097 | 731 |
| 15/09/2023 | 2037 On 02-November-23 | 12.02 | Put | Bond Future | 2946.4500 | 2961.0300 | 2.9465 | 2.9610 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 12.52 | Call | Bond Future | 1732.0900 | 1855.5300 | 1.7321 | 1.8555 | 731 |
| 15/09/2023 | 2037 On 02-November-23 | 12.52 | Put | Bond Future | 1420.2400 | 1470.1400 | 1.4202 | 1.4701 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 13.89 | Call | Bond Future | 6996.4700 | 7089.5100 | 6.9965 | 7.0895 | 0 |
| 15/09/2023 | 2037 On 02-November-23 | 13.89 | Put | Bond Future | 110.9800 | 130.4800 | 0.1110 | 0.1305 | 731 |
| 15/09/2023 | 2037 On 01-February-24 | | | Bond Future | 12.5818 | 12.5665 | 74.3480 | 74.4258 | 76,958 |
| 15/09/2023 | 2037 On 01-February-24 | 12.09 | Call | Bond Future | 1579.4700 | 1626.2100 | 1.5795 | 1.6262 | 2,500 |
| 15/09/2023 | 2037 On 01-February-24 | 12.09 | Put | Bond Future | 4141.5400 | 4110.5200 | 4.1415 | 4.1105 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.31 | Call | Bond Future | 2063.8600 | 2114.7500 | 2.0639 | 2.1148 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.31 | Put | Bond Future | 3463.9900 | 3437.1200 | 3.4640 | 3.4371 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.32 | Call | Bond Future | 2087.5600 | 2138.7200 | 2.0876 | 2.1387 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.32 | Put | Bond Future | 3435.4900 | 3408.8900 | 3.4355 | 3.4089 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.33 | Call | Bond Future | 2111.5900 | 2163.0200 | 2.1116 | 2.1630 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.33 | Put | Bond Future | 3407.3700 | 3381.0400 | 3.4074 | 3.3810 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.93 | Call | Bond Future | 3784.1300 | 3846.5400 | 3.7841 | 3.8465 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 12.93 | Put | Bond Future | 2045.3800 | 2030.0300 | 2.0454 | 2.0300 | 2,500 |
| 15/09/2023 | 2037 On 01-February-24 | 13.93 | Call | Bond Future | 7250.4200 | 7321.5900 | 7.2504 | 7.3216 | 0 |
| 15/09/2023 | 2037 On 01-February-24 | 13.93 | Put | Bond Future | 842.0300 | 835.4400 | 0.8420 | 0.8354 | 2,500 |
| 15/09/2023 | 2037 On 02-May-24 | | | Bond Future | 12.7133 | 12.6965 | 75.9899 | 76.0739 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.43 | Call | Bond Future | 990.6500 | 1030.1000 | 0.9907 | 1.0301 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.43 | Put | Bond Future | 7827.0600 | 7782.4700 | 7.8271 | 7.7825 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.44 | Call | Bond Future | 1001.5100 | 1041.2100 | 1.0015 | 1.0412 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.44 | Put | Bond Future | 7781.1700 | 7736.8300 | 7.7812 | 7.7368 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.45 | Call | Bond Future | 1012.6300 | 1052.6000 | 1.0126 | 1.0526 | 0 |
| 15/09/2023 | 2037 On 02-May-24 | 11.45 | Put | Bond Future | 7735.5900 | 7691.5200 | 7.7356 | 7.6915 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | | | Bond Future | 12.8569 | 12.8366 | 73.3997 | 73.4993 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.09 | Call | Bond Future | 2311.1500 | 2359.3400 | 2.3112 | 2.3593 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.09 | Put | Bond Future | 6210.8900 | 6159.4900 | 6.2109 | 6.1595 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.10 | Call | Bond Future | 2330.0800 | 2378.5000 | 2.3301 | 2.3785 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.10 | Put | Bond Future | 6177.0500 | 6125.8800 | 6.1771 | 6.1259 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.11 | Call | Bond Future | 2349.1000 | 2397.7500 | 2.3491 | 2.3978 | 0 |
| 15/09/2023 | 2037 On 01-August-24 | 12.11 | Put | Bond Future | 6143.3500 | 6092.4100 | 6.1434 | 6.0924 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | | | Bond Future | 13.0175 | 12.9969 | 75.1000 | 75.1989 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2037 On 07-November-24 | 12.57 | Call | Bond Future | 3360.3100 | 3397.2300 | 3.3603 | 3.3972 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | 12.57 | Put | Bond Future | 5553.5800 | 5491.5900 | 5.5536 | 5.4916 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | 12.58 | Call | Bond Future | 3382.5600 | 3419.6700 | 3.3826 | 3.4197 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | 12.58 | Put | Bond Future | 5525.7800 | 5463.9800 | 5.5258 | 5.4640 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | 12.59 | Call | Bond Future | 3405.2100 | 3442.4900 | 3.4052 | 3.4425 | 0 |
| 15/09/2023 | 2037 On 07-November-24 | 12.59 | Put | Bond Future | 5498.4200 | 5436.7900 | 5.4984 | 5.4368 | 0 |
| 15/09/2023 | 2038 On 02-November-23 | | | Bond Future | 126.3250 | 126.3174 | 126.3250 | 126.3174 | 4,695 |
| 15/09/2023 | 2038 On 01-February-24 | | | Bond Future | 127.1403 | 127.1368 | 127.1403 | 127.1368 | 0 |
| 15/09/2023 | 2038 On 02-May-24 | | | Bond Future | 129.9793 | 129.9835 | 129.9793 | 129.9835 | 0 |
| 15/09/2023 | 2038 On 01-August-24 | | | Bond Future | 130.7890 | 130.8166 | 130.7890 | 130.8166 | 0 |
| 15/09/2023 | 2038 On 07-November-24 | | | Bond Future | 133.8586 | 133.8822 | 133.8586 | 133.8822 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | | | Bond Future | 12.6702 | 12.6918 | 77.3634 | 77.2461 | 45,656 |
| 15/09/2023 | 2040 On 02-November-23 | 11.50 | Call | Bond Future | 64.8500 | 69.7100 | 0.0649 | 0.0697 | 875 |
| 15/09/2023 | 2040 On 02-November-23 | 11.50 | Put | Bond Future | 6892.6800 | 7014.8400 | 6.8927 | 7.0148 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.58 | Call | Bond Future | 86.8800 | 95.7600 | 0.0869 | 0.0958 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.58 | Put | Bond Future | 6417.6200 | 6543.8000 | 6.4176 | 6.5438 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.59 | Call | Bond Future | 90.0300 | 99.4900 | 0.0900 | 0.0995 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.59 | Put | Bond Future | 6358.9600 | 6485.7200 | 6.3590 | 6.4857 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.60 | Call | Bond Future | 93.2800 | 103.3600 | 0.0933 | 0.1034 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.60 | Put | Bond Future | 6300.4800 | 6427.8600 | 6.3005 | 6.4279 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 11.80 | Call | Bond Future | 185.2300 | 208.9400 | 0.1852 | 0.2089 | 128 |
| 15/09/2023 | 2040 On 02-November-23 | 11.80 | Put | Bond Future | 5172.8400 | 5313.8500 | 5.1728 | 5.3139 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 12.10 | Call | Bond Future | 468.3400 | 503.1800 | 0.4683 | 0.5032 | 875 |
| 15/09/2023 | 2040 On 02-November-23 | 12.10 | Put | Bond Future | 3679.3100 | 3831.4500 | 3.6793 | 3.8315 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 12.60 | Call | Bond Future | 1455.9100 | 1492.5800 | 1.4559 | 1.4926 | 128 |
| 15/09/2023 | 2040 On 02-November-23 | 12.60 | Put | Bond Future | 1840.1000 | 1994.0700 | 1.8401 | 1.9941 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 12.97 | Call | Bond Future | 2616.0700 | 2626.7200 | 2.6161 | 2.6267 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 12.97 | Put | Bond Future | 1010.8500 | 1138.8000 | 1.0109 | 1.1388 | 875 |
| 15/09/2023 | 2040 On 02-November-23 | 13.64 | Call | Bond Future | 5300.7400 | 5249.3800 | 5.3007 | 5.2494 | 0 |
| 15/09/2023 | 2040 On 02-November-23 | 13.64 | Put | Bond Future | 299.6900 | 365.6300 | 0.2997 | 0.3656 | 128 |
| 15/09/2023 | 2040 On 01-February-24 | | | Bond Future | 12.7941 | 12.8160 | 74.5744 | 74.4572 | 94,218 |
| 15/09/2023 | 2040 On 01-February-24 | 12.33 | Call | Bond Future | 1731.5000 | 1712.2900 | 1.7315 | 1.7123 | 0 |
| 15/09/2023 | 2040 On 01-February-24 | 12.33 | Put | Bond Future | 4283.5200 | 4381.5400 | 4.2835 | 4.3815 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2040 On 01-February-24 | 12.34 | Call | Bond Future | 1753.6900 | 1734.0100 | 1.7537 | 1.7340 | 0 |
| 15/09/2023 | 2040 On 01-February-24 | 12.34 | Put | Bond Future | 4249.2800 | 4346.8300 | 4.2493 | 4.3468 | 0 |
| 15/09/2023 | 2040 On 01-February-24 | 12.35 | Call | Bond Future | 1775.8600 | 1755.8900 | 1.7759 | 1.7559 | 0 |
| 15/09/2023 | 2040 On 01-February-24 | 12.35 | Put | Bond Future | 4215.0800 | 4312.3400 | 4.2151 | 4.3123 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | | | Bond Future | 12.9264 | 12.9483 | 76.2212 | 76.1060 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.60 | Call | Bond Future | 1003.9800 | 1006.3600 | 1.0040 | 1.0064 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.60 | Put | Bond Future | 8537.8200 | 8655.4400 | 8.5378 | 8.6554 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.61 | Call | Bond Future | 1015.3700 | 1017.4900 | 1.0154 | 1.0175 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.61 | Put | Bond Future | 8488.0200 | 8605.3800 | 8.4880 | 8.6054 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.62 | Call | Bond Future | 1026.6700 | 1028.8800 | 1.0267 | 1.0289 | 0 |
| 15/09/2023 | 2040 On 02-May-24 | 11.62 | Put | Bond Future | 8438.2100 | 8555.6600 | 8.4382 | 8.5557 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | | | Bond Future | 13.0703 | 13.0905 | 73.3857 | 73.2816 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.32 | Call | Bond Future | 2439.8200 | 2428.5600 | 2.4398 | 2.4286 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.32 | Put | Bond Future | 6481.0300 | 6573.8600 | 6.4810 | 6.5739 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.33 | Call | Bond Future | 2460.1400 | 2448.7200 | 2.4601 | 2.4487 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.33 | Put | Bond Future | 6445.2200 | 6537.8900 | 6.4452 | 6.5379 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.34 | Call | Bond Future | 2480.2900 | 2468.9600 | 2.4803 | 2.4690 | 0 |
| 15/09/2023 | 2040 On 01-August-24 | 12.34 | Put | Bond Future | 6409.3100 | 6502.0700 | 6.4093 | 6.5021 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | | | Bond Future | 13.2303 | 13.2519 | 75.0852 | 74.9757 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.84 | Call | Bond Future | 3615.0400 | 3594.4900 | 3.6150 | 3.5945 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.84 | Put | Bond Future | 5633.4700 | 5722.4300 | 5.6335 | 5.7224 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.85 | Call | Bond Future | 3639.1200 | 3618.3800 | 3.6391 | 3.6184 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.85 | Put | Bond Future | 5604.7400 | 5693.5100 | 5.6047 | 5.6935 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.86 | Call | Bond Future | 3663.2700 | 3642.3400 | 3.6633 | 3.6423 | 0 |
| 15/09/2023 | 2040 On 07-November-24 | 12.86 | Put | Bond Future | 5576.1400 | 5664.7200 | 5.5761 | 5.6647 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | | | Bond Future | 12.7740 | 12.7904 | 73.3915 | 73.3026 | 52,373 |
| 15/09/2023 | 2044 On 02-November-23 | 11.55 | Call | Bond Future | 52.8600 | 58.7900 | 0.0529 | 0.0588 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 11.55 | Put | Bond Future | 7242.6700 | 7337.5000 | 7.2427 | 7.3375 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 11.56 | Call | Bond Future | 54.9400 | 61.0200 | 0.0549 | 0.0610 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 11.56 | Put | Bond Future | 7181.1600 | 7276.1400 | 7.1812 | 7.2761 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 11.57 | Call | Bond Future | 57.0900 | 63.3300 | 0.0571 | 0.0633 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 11.57 | Put | Bond Future | 7119.8100 | 7214.9500 | 7.1198 | 7.2150 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 12.00 | Call | Bond Future | 265.2400 | 278.1100 | 0.2652 | 0.2781 | 5,860 |
| 15/09/2023 | 2044 On 02-November-23 | 12.00 | Put | Bond Future | 4675.8700 | 4777.6400 | 4.6759 | 4.7776 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2044 On 02-November-23 | 12.75 | Call | Bond Future | 1602.9400 | 1605.1200 | 1.6029 | 1.6051 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 12.75 | Put | Bond Future | 1733.0200 | 1824.1000 | 1.7330 | 1.8241 | 5,860 |
| 15/09/2023 | 2044 On 02-November-23 | 13.00 | Call | Bond Future | 2374.3400 | 2363.1400 | 2.3743 | 2.3631 | 0 |
| 15/09/2023 | 2044 On 02-November-23 | 13.00 | Put | Bond Future | 1167.8300 | 1245.5300 | 1.1678 | 1.2455 | 6,375 |
| 15/09/2023 | 2044 On 01-February-24 | | | Bond Future | 12.8954 | 12.9120 | 70.6396 | 70.5512 | 31,894 |
| 15/09/2023 | 2044 On 01-February-24 | 12.27 | Call | Bond Future | 1379.0200 | 1429.4400 | 1.3790 | 1.4294 | 0 |
| 15/09/2023 | 2044 On 01-February-24 | 12.27 | Put | Bond Future | 4847.5600 | 4986.3500 | 4.8476 | 4.9864 | 0 |
| 15/09/2023 | 2044 On 01-February-24 | 12.28 | Call | Bond Future | 1397.8700 | 1448.9500 | 1.3979 | 1.4490 | 0 |
| 15/09/2023 | 2044 On 01-February-24 | 12.28 | Put | Bond Future | 4808.7000 | 4948.1500 | 4.8087 | 4.9482 | 0 |
| 15/09/2023 | 2044 On 01-February-24 | 12.29 | Call | Bond Future | 1417.0200 | 1468.6100 | 1.4170 | 1.4686 | 0 |
| 15/09/2023 | 2044 On 01-February-24 | 12.29 | Put | Bond Future | 4770.2200 | 4910.1800 | 4.7702 | 4.9102 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | | | Bond Future | 13.0245 | 13.0410 | 72.1994 | 72.1134 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.65 | Call | Bond Future | 952.5300 | 970.0800 | 0.9525 | 0.9701 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.65 | Put | Bond Future | 8825.9500 | 8929.5100 | 8.8260 | 8.9295 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.66 | Call | Bond Future | 963.4100 | 981.1500 | 0.9634 | 0.9812 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.66 | Put | Bond Future | 8774.3100 | 8878.0600 | 8.7743 | 8.8781 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.67 | Call | Bond Future | 974.5400 | 992.1500 | 0.9745 | 0.9922 | 0 |
| 15/09/2023 | 2044 On 02-May-24 | 11.67 | Put | Bond Future | 8723.0000 | 8826.6200 | 8.7230 | 8.8266 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | | | Bond Future | 13.1647 | 13.1793 | 69.4008 | 69.3260 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.28 | Call | Bond Future | 2162.9400 | 2222.1200 | 2.1629 | 2.2221 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.28 | Put | Bond Future | 6974.0500 | 7108.0900 | 6.9741 | 7.1081 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.29 | Call | Bond Future | 2181.9200 | 2241.1400 | 2.1819 | 2.2411 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.29 | Put | Bond Future | 6935.5600 | 7069.6400 | 6.9356 | 7.0696 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.30 | Call | Bond Future | 2201.0000 | 2260.2400 | 2.2010 | 2.2602 | 0 |
| 15/09/2023 | 2044 On 01-August-24 | 12.30 | Put | Bond Future | 6897.2300 | 7031.3300 | 6.8972 | 7.0313 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | | | Bond Future | 13.3199 | 13.3357 | 71.0078 | 70.9284 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.90 | Call | Bond Future | 3595.0400 | 3600.3900 | 3.5950 | 3.6004 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.90 | Put | Bond Future | 5767.3600 | 5852.2000 | 5.7674 | 5.8522 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.91 | Call | Bond Future | 3619.0300 | 3624.2500 | 3.6190 | 3.6243 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.91 | Put | Bond Future | 5738.2800 | 5822.9900 | 5.7383 | 5.8230 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.92 | Call | Bond Future | 3642.7800 | 3647.8800 | 3.6428 | 3.6479 | 0 |
| 15/09/2023 | 2044 On 07-November-24 | 12.92 | Put | Bond Future | 5709.0300 | 5793.6200 | 5.7090 | 5.7936 | 0 |
| 15/09/2023 | 2046 On 02-November-23 | | | Bond Future | 108.6138 | 108.6207 | 108.6138 | 108.6207 | 16,148 |
| 15/09/2023 | 2046 On 01-February-24 | | | Bond Future | 111.0519 | 111.0626 | 111.0519 | 111.0626 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | 2046 On 02-May-24 | | | Bond Future | 111.3823 | 111.4000 | 111.3823 | 111.4000 | 0 |
| 15/09/2023 | 2046 On 01-August-24 | | | Bond Future | 113.8506 | 113.8883 | 113.8506 | 113.8883 | 0 |
| 15/09/2023 | 2046 On 07-November-24 | | | Bond Future | 114.3195 | 114.3543 | 114.3195 | 114.3543 | 0 |
| 15/09/2023 | 2050 On 02-November-23 | | | Bond Future | 109.5426 | 109.9201 | 109.5426 | 109.9201 | 14,055 |
| 15/09/2023 | 2050 On 01-February-24 | | | Bond Future | 109.7508 | 110.1405 | 109.7508 | 110.1405 | 0 |
| 15/09/2023 | 2050 On 02-May-24 | | | Bond Future | 112.2015 | 112.6065 | 112.2015 | 112.6065 | 0 |
| 15/09/2023 | 2050 On 01-August-24 | | | Bond Future | 112.3805 | 112.8146 | 112.3805 | 112.8146 | 0 |
| 15/09/2023 | 2050 On 07-November-24 | | | Bond Future | 115.0177 | 115.4580 | 115.0177 | 115.4580 | 0 |
| 15/09/2023 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | AL37 On 02-November-23 | | | Index Future | 905.3010 | 906.4310 | 905.3010 | 906.4310 | 0 |
| 15/09/2023 | AL37 On 01-February-24 | | | Index Future | 925.4010 | 926.5870 | 925.4010 | 926.5870 | 0 |
| 15/09/2023 | AL37 On 02-May-24 | | | Index Future | 945.8540 | 947.1220 | 945.8540 | 947.1220 | 0 |
| 15/09/2023 | AL37 On 01-August-24 | | | Index Future | 966.6150 | 968.0790 | 966.6150 | 968.0790 | 0 |
| 15/09/2023 | AL37 On 07-November-24 | | | Index Future | 989.1080 | 990.5750 | 989.1080 | 990.5750 | 0 |
| 15/09/2023 | AL7T On 02-November-23 | | | Index Future | 1020.0160 | 1021.0830 | 1020.0160 | 1,021.0830 | 0 |
| 15/09/2023 | AL7T On 01-February-24 | | | Index Future | 1042.6630 | 1043.7890 | 1042.6630 | 1,043.7890 | 0 |
| 15/09/2023 | AL7T On 02-May-24 | | | Index Future | 1065.7080 | 1066.9220 | 1065.7080 | 1,066.9220 | 0 |
| 15/09/2023 | AL7T On 01-August-24 | | | Index Future | 1089.0990 | 1090.5300 | 1089.0990 | 1,090.5300 | 0 |
| 15/09/2023 | AL7T On 07-November-24 | | | Index Future | 1114.4420 | 1115.8700 | 1114.4420 | 1,115.8700 | 0 |
| 15/09/2023 | ALBI On 02-November-23 | | | Index Future | 891.8980 | 892.3020 | 891.8980 | 892.3020 | 107 |
| 15/09/2023 | ALBI On 01-February-24 | | | Index Future | 911.7000 | 912.1440 | 911.7000 | 912.1440 | 0 |
| 15/09/2023 | ALBI On 02-May-24 | | | Index Future | 931.8510 | 932.3590 | 931.8510 | 932.3590 | 0 |
| 15/09/2023 | ALBI On 01-August-24 | | | Index Future | 952.3040 | 952.9890 | 952.3040 | 952.9890 | 0 |
| 15/09/2023 | ALBI On 07-November-24 | | | Index Future | 974.4640 | 975.1340 | 974.4640 | 975.1340 | 0 |
| 15/09/2023 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C025 On 31-January-25 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 15/09/2023 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C197 On 07-December-23 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 15/09/2023 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 15/09/2023 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | CS26 On 02-April-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | ES33 On 02-November-23 | | | Bond Future | 12.9471 | 12.9332 | 71.2166 | 71.2765 | 0 |
| 15/09/2023 | ES33 On 01-February-24 | | | Bond Future | 13.1050 | 13.0899 | 72.8152 | 72.8788 | 0 |
| 15/09/2023 | ES33 On 02-May-24 | | | Bond Future | 13.2703 | 13.2535 | 70.6419 | 70.7113 | 0 |
| 15/09/2023 | ES33 On 01-August-24 | | | Bond Future | 13.4466 | 13.4259 | 72.2061 | 72.2898 | 0 |
| 15/09/2023 | ES33 On 07-November-24 | | | Bond Future | 13.6620 | 13.6409 | 70.0949 | 70.1779 | 0 |
| 15/09/2023 | ES42 On 02-November-23 | | | Bond Future | 13.4491 | 13.4608 | 66.8210 | 66.7644 | 0 |
| 15/09/2023 | ES42 On 01-February-24 | | | Bond Future | 13.5943 | 13.6060 | 68.3210 | 68.2654 | 0 |
| 15/09/2023 | ES42 On 02-May-24 | | | Bond Future | 13.7512 | 13.7625 | 65.5838 | 65.5311 | 0 |
| 15/09/2023 | ES42 On 01-August-24 | | | Bond Future | 13.9142 | 13.9233 | 67.0345 | 66.9927 | 0 |
| 15/09/2023 | ES42 On 07-November-24 | | | Bond Future | 14.1089 | 14.1190 | 64.3359 | 64.2905 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | | | GOVI | 879.1780 | 879.6000 | 879.1780 | 879.6000 | 819 |
| 15/09/2023 | GOVI On 02-November-23 | 885.80 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | 885.80 | Put | GOVI | 66220.0000 | 62000.0000 | 6.6220 | 6.2000 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | 885.81 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | 885.81 | Put | GOVI | 66320.0000 | 62100.0000 | 6.6320 | 6.2100 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | 885.82 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-November-23 | 885.82 | Put | GOVI | 66420.0000 | 62200.0000 | 6.6420 | 6.2200 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | | | GOVI | 898.6990 | 899.1600 | 898.6990 | 899.1600 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 879.98 | Call | GOVI | 187190.0000 | 191800.0000 | 18.7190 | 19.1800 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 879.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 879.99 | Call | GOVI | 187090.0000 | 191700.0000 | 18.7090 | 19.1700 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 879.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 880.00 | Call | GOVI | 186990.0000 | 191600.0000 | 18.6990 | 19.1600 | 0 |
| 15/09/2023 | GOVI On 01-February-24 | 880.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | | | GOVI | 918.5620 | 919.0870 | 918.5620 | 919.0870 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.97 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.97 | Put | GOVI | 324080.0000 | 318830.0000 | 32.4080 | 31.8830 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.98 | Put | GOVI | 324180.0000 | 318930.0000 | 32.4180 | 31.8930 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 02-May-24 | 950.99 | Put | GOVI | 324280.0000 | 319030.0000 | 32.4280 | 31.9030 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | | | GOVI | 938.7230 | 939.4240 | 938.7230 | 939.4240 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | GOVI On 01-August-24 | 943.37 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | 943.37 | Put | GOVI | 46470.0000 | 39460.0000 | 4.6470 | 3.9460 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | 943.38 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | 943.38 | Put | GOVI | 46570.0000 | 39560.0000 | 4.6570 | 3.9560 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | 943.39 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 01-August-24 | 943.39 | Put | GOVI | 46670.0000 | 39660.0000 | 4.6670 | 3.9660 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | | | GOVI | 960.5670 | 961.2540 | 960.5670 | 961.2540 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.78 | Call | GOVI | 117870.0000 | 124740.0000 | 11.7870 | 12.4740 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.78 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.79 | Call | GOVI | 117770.0000 | 124640.0000 | 11.7770 | 12.4640 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.79 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.80 | Call | GOVI | 117670.0000 | 124540.0000 | 11.7670 | 12.4540 | 0 |
| 15/09/2023 | GOVI On 07-November-24 | 948.80 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 15/09/2023 | IGOV On 02-November-23 | | | Index Future | 328.6630 | 329.0740 | 328.6630 | 329.0740 | 475 |
| 15/09/2023 | IGOV On 01-February-24 | | | Index Future | 336.0400 | 336.4720 | 336.0400 | 336.4720 | 0 |
| 15/09/2023 | IGOV On 02-May-24 | | | Index Future | 343.5450 | 344.0070 | 343.5450 | 344.0070 | 0 |
| 15/09/2023 | IGOV On 01-August-24 | | | Index Future | 351.1620 | 351.6960 | 351.1620 | 351.6960 | 0 |
| 15/09/2023 | IGOV On 07-November-24 | | | Index Future | 359.4140 | 359.9490 | 359.4140 | 359.9490 | 0 |
| 15/09/2023 | IS05 On 19-September-23 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0 |
| 15/09/2023 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 15/09/2023 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 15/09/2023 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 15/09/2023 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 15/09/2023 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 15/09/2023 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 15/09/2023 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 15/09/2023 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 15/09/2023 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 15/09/2023 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 15/09/2023 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 15/09/2023 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 15/09/2023 | JBAF On 20-September-23 | | | Jibar Tradeable Future | 8.3300 | 8.3300 | 91.6700 | 91.6700 | 0 |
| 15/09/2023 | JBAF On 18-October-23 | | | Jibar Tradeable Future | 8.3800 | 8.3500 | 91.6200 | 91.6500 | 0 |
| 15/09/2023 | JBAF On 15-November-23 | | | Jibar Tradeable Future | 8.3900 | 8.3600 | 91.6100 | 91.6400 | 0 |
| 15/09/2023 | JBAF On 20-December-23 | | | Jibar Tradeable Future | 8.4100 | 8.4100 | 91.5900 | 91.5900 | 0 |
| 15/09/2023 | JBAF On 17-January-24 | | | Jibar Tradeable Future | 8.4400 | 8.4000 | 91.5600 | 91.6000 | 0 |
| 15/09/2023 | JBAF On 21-February-24 | | | Jibar Tradeable Future | 8.4300 | 8.3800 | 91.5700 | 91.6200 | 0 |
| 15/09/2023 | JBAF On 20-March-24 | | | Jibar Tradeable Future | 8.4200 | 8.3700 | 91.5800 | 91.6300 | 0 |
| 15/09/2023 | JBAF On 19-June-24 | | | Jibar Tradeable Future | 8.2200 | 8.1700 | 91.7800 | 91.8300 | 0 |
| 15/09/2023 | JBAF On 18-September-24 | | | Jibar Tradeable Future | 8.1100 | 8.0600 | 91.8900 | 91.9400 | 0 |
| 15/09/2023 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 7.9500 | 7.9200 | 92.0500 | 92.0800 | 0 |
| 15/09/2023 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 7.9000 | 7.8600 | 92.1000 | 92.1400 | 0 |
| 15/09/2023 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 7.8600 | 7.8300 | 92.1400 | 92.1700 | 0 |
| 15/09/2023 | R035 On 02-November-23 | | | Bond Future | 12.1156 | 12.1014 | 81.9587 | 82.0327 | 181,093 |
| 15/09/2023 | R035 On 02-November-23 | 10.62 | Call | Bond Future | 15.4400 | 19.4600 | 0.0154 | 0.0195 | 400 |
| 15/09/2023 | R035 On 02-November-23 | 10.62 | Put | Bond Future | 8362.7200 | 8292.7400 | 8.3627 | 8.2927 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.12 | Call | Bond Future | 114.3100 | 132.1700 | 0.1143 | 0.1322 | 400 |
| 15/09/2023 | R035 On 02-November-23 | 11.12 | Put | Bond Future | 5541.2700 | 5485.1300 | 5.5413 | 5.4851 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.41 | Call | Bond Future | 303.7200 | 336.8500 | 0.3037 | 0.3369 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.41 | Put | Bond Future | 4098.1000 | 4057.2300 | 4.0981 | 4.0572 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.42 | Call | Bond Future | 312.9600 | 346.6900 | 0.3130 | 0.3467 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.42 | Put | Bond Future | 4051.8300 | 4011.5600 | 4.0518 | 4.0116 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.43 | Call | Bond Future | 322.4000 | 356.7300 | 0.3224 | 0.3567 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.43 | Put | Bond Future | 4005.8000 | 3966.1300 | 4.0058 | 3.9661 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.70 | Call | Bond Future | 669.1200 | 720.8800 | 0.6691 | 0.7209 | 6,500 |
| 15/09/2023 | R035 On 02-November-23 | 11.70 | Put | Bond Future | 2874.1800 | 2851.9400 | 2.8742 | 2.8519 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 11.74 | Call | Bond Future | 736.1300 | 790.5400 | 0.7361 | 0.7905 | 731 |
| 15/09/2023 | R035 On 02-November-23 | 11.74 | Put | Bond Future | 2725.2900 | 2705.7000 | 2.7253 | 2.7057 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 12.24 | Call | Bond Future | 1940.7500 | 2016.2100 | 1.9408 | 2.0162 | 731 |
| 15/09/2023 | R035 On 02-November-23 | 12.24 | Put | Bond Future | 1297.1800 | 1298.6400 | 1.2972 | 1.2986 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 12.85 | Call | Bond Future | 4139.6500 | 4222.0100 | 4.1397 | 4.2220 | 0 |
| 15/09/2023 | R035 On 02-November-23 | 12.85 | Put | Bond Future | 443.1100 | 451.4700 | 0.4431 | 0.4515 | 400 |
| 15/09/2023 | R035 On 02-November-23 | 13.59 | Call | Bond Future | 7280.9600 | 7359.6900 | 7.2810 | 7.3597 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R035 On 02-November-23 | 13.59 | Put | Bond Future | 100.6800 | 105.4100 | 0.1007 | 0.1054 | 731 |
| 15/09/2023 | R035 On 01-February-24 | | | Bond Future | 12.2403 | 12.2250 | 83.7784 | 83.8569 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 10.62 | Call | Bond Future | 259.7300 | 274.9000 | 0.2597 | 0.2749 | 400 |
| 15/09/2023 | R035 On 01-February-24 | 10.62 | Put | Bond Future | 9167.1300 | 9103.8700 | 9.1671 | 9.1039 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 11.12 | Call | Bond Future | 605.2600 | 647.6400 | 0.6053 | 0.6476 | 400 |
| 15/09/2023 | R035 On 01-February-24 | 11.12 | Put | Bond Future | 6622.3600 | 6586.3100 | 6.6224 | 6.5863 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.18 | Call | Bond Future | 2545.3200 | 2670.2700 | 2.5453 | 2.6703 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.18 | Put | Bond Future | 2854.0700 | 2900.5900 | 2.8541 | 2.9006 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.19 | Call | Bond Future | 2571.9700 | 2697.3600 | 2.5720 | 2.6974 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.19 | Put | Bond Future | 2829.4300 | 2876.3900 | 2.8294 | 2.8764 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.20 | Call | Bond Future | 2598.9500 | 2724.5800 | 2.5990 | 2.7246 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 12.20 | Put | Bond Future | 2805.1800 | 2852.3800 | 2.8052 | 2.8524 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 13.46 | Call | Bond Future | 6797.1900 | 6917.4000 | 6.7972 | 6.9174 | 0 |
| 15/09/2023 | R035 On 01-February-24 | 13.46 | Put | Bond Future | 901.5000 | 943.2800 | 0.9015 | 0.9433 | 400 |
| 15/09/2023 | R035 On 02-May-24 | | | Bond Future | 12.3639 | 12.3469 | 81.1171 | 81.2022 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.19 | Call | Bond Future | 1088.7100 | 1129.0100 | 1.0887 | 1.1290 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.19 | Put | Bond Future | 7284.0000 | 7239.2100 | 7.2840 | 7.2392 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.20 | Call | Bond Future | 1100.5800 | 1141.1300 | 1.1006 | 1.1411 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.20 | Put | Bond Future | 7240.3000 | 7195.7600 | 7.2403 | 7.1958 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.21 | Call | Bond Future | 1112.3400 | 1153.3500 | 1.1123 | 1.1534 | 0 |
| 15/09/2023 | R035 On 02-May-24 | 11.21 | Put | Bond Future | 7196.5500 | 7152.4700 | 7.1966 | 7.1525 | 0 |
| 15/09/2023 | R035 On 01-August-24 | | | Bond Future | 12.4958 | 12.4751 | 82.8953 | 82.9970 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.79 | Call | Bond Future | 2336.4800 | 2420.2900 | 2.3365 | 2.4203 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.79 | Put | Bond Future | 5908.1800 | 5890.3300 | 5.9082 | 5.8903 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.80 | Call | Bond Future | 2355.7900 | 2440.7800 | 2.3558 | 2.4408 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.80 | Put | Bond Future | 5875.3300 | 5858.6600 | 5.8753 | 5.8587 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.81 | Call | Bond Future | 2375.1800 | 2461.0600 | 2.3752 | 2.4611 | 0 |
| 15/09/2023 | R035 On 01-August-24 | 11.81 | Put | Bond Future | 5842.6000 | 5826.8200 | 5.8426 | 5.8268 | 0 |
| 15/09/2023 | R035 On 07-November-24 | | | Bond Future | 12.6605 | 12.6394 | 80.3027 | 80.4036 | 0 |
| 15/09/2023 | R035 On 07-November-24 | 12.17 | Call | Bond Future | 3129.2000 | 3216.4000 | 3.1292 | 3.2164 | 0 |
| 15/09/2023 | R035 On 07-November-24 | 12.17 | Put | Bond Future | 5530.0700 | 5516.3200 | 5.5301 | 5.5163 | 0 |
| 15/09/2023 | R035 On 07-November-24 | 12.18 | Call | Bond Future | 3150.1900 | 3238.6300 | 3.1502 | 3.2386 | 0 |
| 15/09/2023 | R035 On 07-November-24 | 12.18 | Put | Bond Future | 5501.1000 | 5488.5900 | 5.5011 | 5.4886 | 0 |
| 15/09/2023 | R035 On 07-November-24 | 12.19 | Call | Bond Future | 3171.2500 | 3260.5900 | 3.1713 | 3.2606 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R035 On 07-November-24 | 12.19 | Put | Bond Future | 5472.2400 | 5460.6300 | 5.4722 | 5.4606 | 0 |
| 15/09/2023 | R053 On 02-November-23 | | | Bond Future | 12.6051 | 12.6223 | 93.6166 | 93.4931 | 5,189 |
| 15/09/2023 | R053 On 02-November-23 | 12.81 | Call | Bond Future | 3105.6900 | 3091.9900 | 3.1057 | 3.0920 | 0 |
| 15/09/2023 | R053 On 02-November-23 | 12.81 | Put | Bond Future | 1656.4200 | 1766.2200 | 1.6564 | 1.7662 | 0 |
| 15/09/2023 | R053 On 02-November-23 | 12.82 | Call | Bond Future | 3149.4300 | 3135.0200 | 3.1494 | 3.1350 | 0 |
| 15/09/2023 | R053 On 02-November-23 | 12.82 | Put | Bond Future | 1630.5300 | 1739.6200 | 1.6305 | 1.7396 | 0 |
| 15/09/2023 | R053 On 02-November-23 | 12.83 | Call | Bond Future | 3193.3000 | 3178.1600 | 3.1933 | 3.1782 | 0 |
| 15/09/2023 | R053 On 02-November-23 | 12.83 | Put | Bond Future | 1604.8600 | 1713.2200 | 1.6049 | 1.7132 | 0 |
| 15/09/2023 | R053 On 01-February-24 | | | Bond Future | 12.7190 | 12.7364 | 95.6951 | 95.5722 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.92 | Call | Bond Future | 4690.4100 | 4770.9400 | 4.6904 | 4.7709 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.92 | Put | Bond Future | 3292.1000 | 3495.6100 | 3.2921 | 3.4956 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.93 | Call | Bond Future | 4731.3500 | 4811.3800 | 4.7314 | 4.8114 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.93 | Put | Bond Future | 3264.5200 | 3467.5300 | 3.2645 | 3.4675 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.94 | Call | Bond Future | 4772.4200 | 4851.9400 | 4.7724 | 4.8519 | 0 |
| 15/09/2023 | R053 On 01-February-24 | 12.94 | Put | Bond Future | 3237.1600 | 3439.6600 | 3.2372 | 3.4397 | 0 |
| 15/09/2023 | R053 On 02-May-24 | | | Bond Future | 12.8398 | 12.8571 | 91.9447 | 91.8244 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.02 | Call | Bond Future | 5684.3300 | 5679.1700 | 5.6843 | 5.6792 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.02 | Put | Bond Future | 4450.9900 | 4566.0700 | 4.4510 | 4.5661 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.03 | Call | Bond Future | 5723.5100 | 5718.0600 | 5.7235 | 5.7181 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.03 | Put | Bond Future | 4422.6500 | 4537.4400 | 4.4227 | 4.5374 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.04 | Call | Bond Future | 5763.0600 | 5757.3100 | 5.7631 | 5.7573 | 0 |
| 15/09/2023 | R053 On 02-May-24 | 13.04 | Put | Bond Future | 4394.7800 | 4509.2700 | 4.3948 | 4.5093 | 0 |
| 15/09/2023 | R053 On 01-August-24 | | | Bond Future | 12.9672 | 12.9828 | 93.9594 | 93.8531 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.13 | Call | Bond Future | 6297.6100 | 6414.0500 | 6.2976 | 6.4141 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.13 | Put | Bond Future | 5202.4000 | 5425.1300 | 5.2024 | 5.4251 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.14 | Call | Bond Future | 6335.3900 | 6451.8700 | 6.3354 | 6.4519 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.14 | Put | Bond Future | 5173.7200 | 5396.4900 | 5.1737 | 5.3965 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.15 | Call | Bond Future | 6373.2400 | 6489.7600 | 6.3732 | 6.4898 | 0 |
| 15/09/2023 | R053 On 01-August-24 | 13.15 | Put | Bond Future | 5145.2100 | 5368.0200 | 5.1452 | 5.3680 | 0 |
| 15/09/2023 | R053 On 07-November-24 | | | Bond Future | 13.1183 | 13.1352 | 90.2661 | 90.1534 | 0 |
| 15/09/2023 | R053 On 07-November-24 | 12.79 | Call | Bond Future | 5064.0700 | 5173.4200 | 5.0641 | 5.1734 | 0 |
| 15/09/2023 | R053 On 07-November-24 | 12.79 | Put | Bond Future | 7300.2500 | 7522.2200 | 7.3003 | 7.5222 | 0 |
| 15/09/2023 | R053 On 07-November-24 | 12.80 | Call | Bond Future | 5096.4900 | 5206.4400 | 5.0965 | 5.2064 | 0 |
| 15/09/2023 | R053 On 07-November-24 | 12.80 | Put | Bond Future | 7263.0200 | 7485.5900 | 7.2630 | 7.4856 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R053 On 07-November-24 | 12.81 | Call | Bond Future | 5128.9800 | 5239.1700 | 5.1290 | 5.2392 | 0 |
| 15/09/2023 | R053 On 07-November-24 | 12.81 | Put | Bond Future | 7225.9500 | 7448.7600 | 7.2260 | 7.4488 | 0 |
| 15/09/2023 | R186 On 02-November-23 | | | Bond Future | 9.0762 | 9.0390 | 107.7613 | 107.8629 | 122,422 |
| 15/09/2023 | R186 On 02-November-23 | 9.15 | Call | Bond Future | 711.2200 | 778.5200 | 0.7112 | 0.7785 | 1,715 |
| 15/09/2023 | R186 On 02-November-23 | 9.15 | Put | Bond Future | 509.9300 | 475.6900 | 0.5099 | 0.4757 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.38 | Call | Bond Future | 1136.1900 | 1213.1000 | 1.1362 | 1.2131 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.38 | Put | Bond Future | 310.7100 | 286.0800 | 0.3107 | 0.2861 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.39 | Call | Bond Future | 1156.3700 | 1233.7900 | 1.1564 | 1.2338 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.39 | Put | Bond Future | 303.8600 | 279.7400 | 0.3039 | 0.2797 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.40 | Call | Bond Future | 1176.8100 | 1254.4700 | 1.1768 | 1.2545 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 9.40 | Put | Bond Future | 297.2800 | 273.4000 | 0.2973 | 0.2734 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 10.42 | Call | Bond Future | 3614.7400 | 3712.8000 | 3.6147 | 3.7128 | 0 |
| 15/09/2023 | R186 On 02-November-23 | 10.42 | Put | Bond Future | 25.2200 | 21.7400 | 0.0252 | 0.0217 | 1,715 |
| 15/09/2023 | R186 On 01-February-24 | | | Bond Future | 9.0809 | 9.0386 | 104.8438 | 104.9512 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.50 | Call | Bond Future | 1652.1600 | 1736.7900 | 1.6522 | 1.7368 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.50 | Put | Bond Future | 596.2900 | 573.5000 | 0.5963 | 0.5735 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.51 | Call | Bond Future | 1669.7100 | 1754.8900 | 1.6697 | 1.7549 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.51 | Put | Bond Future | 588.8100 | 566.5700 | 0.5888 | 0.5666 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.52 | Call | Bond Future | 1687.5800 | 1772.8200 | 1.6876 | 1.7728 | 0 |
| 15/09/2023 | R186 On 01-February-24 | 9.52 | Put | Bond Future | 581.6600 | 559.4800 | 0.5817 | 0.5595 | 0 |
| 15/09/2023 | R186 On 02-May-24 | | | Bond Future | 9.0915 | 9.0418 | 107.1599 | 107.2760 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 7.99 | Call | Bond Future | 222.9700 | 252.9400 | 0.2230 | 0.2529 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 7.99 | Put | Bond Future | 2838.3800 | 2752.1900 | 2.8384 | 2.7522 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 8.00 | Call | Bond Future | 226.3800 | 256.6700 | 0.2264 | 0.2567 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 8.00 | Put | Bond Future | 2817.6700 | 2731.8000 | 2.8177 | 2.7318 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 8.01 | Call | Bond Future | 230.9000 | 261.5800 | 0.2309 | 0.2616 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 8.01 | Put | Bond Future | 2798.0700 | 2712.5900 | 2.7981 | 2.7126 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 9.73 | Call | Bond Future | 2184.6500 | 2275.7800 | 2.1847 | 2.2758 | 2,030 |
| 15/09/2023 | R186 On 02-May-24 | 9.73 | Put | Bond Future | 706.1300 | 681.1000 | 0.7061 | 0.6811 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 10.40 | Call | Bond Future | 3403.9100 | 3506.8200 | 3.4039 | 3.5068 | 0 |
| 15/09/2023 | R186 On 02-May-24 | 10.40 | Put | Bond Future | 402.7900 | 389.5400 | 0.4028 | 0.3895 | 2,030 |
| 15/09/2023 | R186 On 01-August-24 | | | Bond Future | 9.1130 | 9.0485 | 104.2003 | 104.3381 | 0 |
| 15/09/2023 | R186 On 01-August-24 | 8.68 | Call | Bond Future | 834.2300 | 902.2100 | 0.8342 | 0.9022 | 0 |
| 15/09/2023 | R186 On 01-August-24 | 8.68 | Put | Bond Future | 1763.3900 | 1693.6200 | 1.7634 | 1.6936 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R186 On 01-August-24 | 8.69 | Call | Bond Future | 843.9000 | 912.2900 | 0.8439 | 0.9123 | 0 |
| 15/09/2023 | R186 On 01-August-24 | 8.69 | Put | Bond Future | 1751.4800 | 1682.1200 | 1.7515 | 1.6821 | 0 |
| 15/09/2023 | R186 On 01-August-24 | 8.70 | Call | Bond Future | 854.0000 | 922.8100 | 0.8540 | 0.9228 | 0 |
| 15/09/2023 | R186 On 01-August-24 | 8.70 | Put | Bond Future | 1740.0000 | 1671.0600 | 1.7400 | 1.6711 | 0 |
| 15/09/2023 | R186 On 07-November-24 | | | Bond Future | 9.1649 | 9.0933 | 106.6173 | 106.7542 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.13 | Call | Bond Future | 1330.7800 | 1410.9100 | 1.3308 | 1.4109 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.13 | Put | Bond Future | 1397.5100 | 1340.7000 | 1.3975 | 1.3407 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.14 | Call | Bond Future | 1341.9100 | 1422.3500 | 1.3419 | 1.4224 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.14 | Put | Bond Future | 1389.5300 | 1333.0300 | 1.3895 | 1.3330 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.15 | Call | Bond Future | 1353.0800 | 1433.8200 | 1.3531 | 1.4338 | 0 |
| 15/09/2023 | R186 On 07-November-24 | 9.15 | Put | Bond Future | 1381.6000 | 1325.4000 | 1.3816 | 1.3254 | 0 |
| 15/09/2023 | R197 On 02-November-23 | | | Bond Future | 341.3997 | 341.4325 | 341.3997 | 341.4325 | 0 |
| 15/09/2023 | R202 On 02-November-23 | | | Bond Future | 252.5097 | 253.8035 | 252.5097 | 253.8035 | 4,618 |
| 15/09/2023 | R202 On 01-February-24 | | | Bond Future | 253.2007 | 254.5321 | 253.2007 | 254.5321 | 460 |
| 15/09/2023 | R202 On 02-May-24 | | | Bond Future | 258.8549 | 260.2313 | 258.8549 | 260.2313 | 0 |
| 15/09/2023 | R202 On 01-August-24 | | | Bond Future | 259.4906 | 260.9436 | 259.4906 | 260.9436 | 0 |
| 15/09/2023 | R202 On 07-November-24 | | | Bond Future | 265.5813 | 267.0594 | 265.5813 | 267.0594 | 0 |
| 15/09/2023 | R209 On 02-November-23 | | | Bond Future | 12.1920 | 12.1783 | 63.1359 | 63.1981 | 25,368 |
| 15/09/2023 | R209 On 02-November-23 | 11.33 | Call | Bond Future | 149.8600 | 184.7400 | 0.1499 | 0.1847 | 0 |
| 15/09/2023 | R209 On 02-November-23 | 11.33 | Put | Bond Future | 4249.4200 | 4222.0600 | 4.2494 | 4.2221 | 0 |
| 15/09/2023 | R209 On 02-November-23 | 11.34 | Call | Bond Future | 155.2000 | 190.8100 | 0.1552 | 0.1908 | 0 |
| 15/09/2023 | R209 On 02-November-23 | 11.34 | Put | Bond Future | 4205.0900 | 4178.4600 | 4.2051 | 4.1785 | 0 |
| 15/09/2023 | R209 On 02-November-23 | 11.35 | Call | Bond Future | 160.6900 | 197.0000 | 0.1607 | 0.1970 | 0 |
| 15/09/2023 | R209 On 02-November-23 | 11.35 | Put | Bond Future | 4160.9600 | 4135.0300 | 4.1610 | 4.1350 | 0 |
| 15/09/2023 | R209 On 01-February-24 | | | Bond Future | 12.2992 | 12.2846 | 64.5377 | 64.6035 | 1,690 |
| 15/09/2023 | R209 On 01-February-24 | 12.12 | Call | Bond Future | 1969.6900 | 2013.4700 | 1.9697 | 2.0135 | 0 |
| 15/09/2023 | R209 On 01-February-24 | 12.12 | Put | Bond Future | 2780.6500 | 2758.6400 | 2.7807 | 2.7586 | 0 |
| 15/09/2023 | R209 On 01-February-24 | 12.13 | Call | Bond Future | 1991.8000 | 2035.8100 | 1.9918 | 2.0358 | 0 |
| 15/09/2023 | R209 On 01-February-24 | 12.13 | Put | Bond Future | 2757.1200 | 2735.3400 | 2.7571 | 2.7353 | 0 |
| 15/09/2023 | R209 On 01-February-24 | 12.14 | Call | Bond Future | 2013.8700 | 2058.1000 | 2.0139 | 2.0581 | 0 |
| 15/09/2023 | R209 On 01-February-24 | 12.14 | Put | Bond Future | 2733.6100 | 2712.0500 | 2.7336 | 2.7121 | 0 |
| 15/09/2023 | R209 On 02-May-24 | | | Bond Future | 12.4136 | 12.3976 | 62.8106 | 62.8816 | 0 |
| 15/09/2023 | R209 On 02-May-24 | 11.17 | Call | Bond Future | 880.3200 | 912.0100 | 0.8803 | 0.9120 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R209 On 02-May-24 | 11.17 | Put | Bond Future | 6725.9600 | 6686.6600 | 6.7260 | 6.6867 | 0 |
| 15/09/2023 | R209 On 02-May-24 | 11.18 | Call | Bond Future | 890.1700 | 922.0800 | 0.8902 | 0.9221 | 0 |
| 15/09/2023 | R209 On 02-May-24 | 11.18 | Put | Bond Future | 6685.8500 | 6646.7700 | 6.6859 | 6.6468 | 0 |
| 15/09/2023 | R209 On 02-May-24 | 11.19 | Call | Bond Future | 899.9600 | 932.0800 | 0.9000 | 0.9321 | 0 |
| 15/09/2023 | R209 On 02-May-24 | 11.19 | Put | Bond Future | 6645.7400 | 6606.8700 | 6.6457 | 6.6069 | 0 |
| 15/09/2023 | R209 On 01-August-24 | | | Bond Future | 12.5354 | 12.5161 | 64.1873 | 64.2712 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.78 | Call | Bond Future | 1998.6700 | 2034.9000 | 1.9987 | 2.0349 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.78 | Put | Bond Future | 5406.4500 | 5358.7800 | 5.4065 | 5.3588 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.79 | Call | Bond Future | 2015.4000 | 2051.8100 | 2.0154 | 2.0518 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.79 | Put | Bond Future | 5376.4100 | 5328.9200 | 5.3764 | 5.3289 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.80 | Call | Bond Future | 2032.2000 | 2068.8000 | 2.0322 | 2.0688 | 0 |
| 15/09/2023 | R209 On 01-August-24 | 11.80 | Put | Bond Future | 5346.4800 | 5299.1800 | 5.3465 | 5.2992 | 0 |
| 15/09/2023 | R209 On 07-November-24 | | | Bond Future | 12.6812 | 12.6616 | 62.5198 | 62.6032 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.21 | Call | Bond Future | 2838.9200 | 2917.6100 | 2.8389 | 2.9176 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.21 | Put | Bond Future | 4895.7300 | 4891.0700 | 4.8957 | 4.8911 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.22 | Call | Bond Future | 2857.7400 | 2937.4100 | 2.8577 | 2.9374 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.22 | Put | Bond Future | 4869.9200 | 4866.2400 | 4.8699 | 4.8662 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.23 | Call | Bond Future | 2876.6300 | 2957.0100 | 2.8766 | 2.9570 | 0 |
| 15/09/2023 | R209 On 07-November-24 | 12.23 | Put | Bond Future | 4844.2300 | 4841.2600 | 4.8442 | 4.8413 | 0 |
| 15/09/2023 | R210 On 02-November-23 | | | Bond Future | 226.6204 | 226.0595 | 226.6204 | 226.0595 | 206 |
| 15/09/2023 | R210 On 01-February-24 | | | Bond Future | 231.7072 | 231.1415 | 231.7072 | 231.1415 | 300 |
| 15/09/2023 | R210 On 02-May-24 | | | Bond Future | 233.6233 | 233.0586 | 233.6233 | 233.0586 | 0 |
| 15/09/2023 | R210 On 01-August-24 | | | Bond Future | 238.8011 | 238.2655 | 238.8011 | 238.2655 | 0 |
| 15/09/2023 | R210 On 07-November-24 | | | Bond Future | 241.0678 | 240.5115 | 241.0678 | 240.5115 | 0 |
| 15/09/2023 | R213 On 02-November-23 | | | Bond Future | 11.0645 | 11.0397 | 81.2724 | 81.3786 | 28,960 |
| 15/09/2023 | R213 On 02-November-23 | 10.94 | Call | Bond Future | 903.5600 | 965.8000 | 0.9036 | 0.9658 | 731 |
| 15/09/2023 | R213 On 02-November-23 | 10.94 | Put | Bond Future | 1438.1500 | 1394.2500 | 1.4382 | 1.3943 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.11 | Call | Bond Future | 1295.0000 | 1362.1900 | 1.2950 | 1.3622 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.11 | Put | Bond Future | 1100.6800 | 1061.7300 | 1.1007 | 1.0617 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.12 | Call | Bond Future | 1320.0300 | 1387.5900 | 1.3200 | 1.3876 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.12 | Put | Bond Future | 1083.0900 | 1044.5100 | 1.0831 | 1.0445 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.13 | Call | Bond Future | 1345.3900 | 1413.0800 | 1.3454 | 1.4131 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 11.13 | Put | Bond Future | 1065.8600 | 1027.4100 | 1.0659 | 1.0274 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R213 On 02-November-23 | 11.44 | Call | Bond Future | 2222.4600 | 2298.5100 | 2.2225 | 2.2985 | 731 |
| 15/09/2023 | R213 On 02-November-23 | 11.44 | Put | Bond Future | 636.8200 | 606.7300 | 0.6368 | 0.6067 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 12.70 | Call | Bond Future | 6688.4100 | 6786.5900 | 6.6884 | 6.7866 | 0 |
| 15/09/2023 | R213 On 02-November-23 | 12.70 | Put | Bond Future | 65.0400 | 57.0800 | 0.0650 | 0.0571 | 731 |
| 15/09/2023 | R213 On 01-February-24 | | | Bond Future | 11.1663 | 11.1397 | 83.0769 | 83.1882 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.70 | Call | Bond Future | 3451.5200 | 3585.8400 | 3.4515 | 3.5858 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.70 | Put | Bond Future | 1266.1900 | 1289.2400 | 1.2662 | 1.2892 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.71 | Call | Bond Future | 3479.2800 | 3613.7000 | 3.4793 | 3.6137 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.71 | Put | Bond Future | 1253.7200 | 1276.8700 | 1.2537 | 1.2769 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.72 | Call | Bond Future | 3507.1200 | 3641.8300 | 3.5071 | 3.6418 | 0 |
| 15/09/2023 | R213 On 01-February-24 | 11.72 | Put | Bond Future | 1241.3600 | 1264.8000 | 1.2414 | 1.2648 | 0 |
| 15/09/2023 | R213 On 02-May-24 | | | Bond Future | 11.2680 | 11.2388 | 81.3535 | 81.4721 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.28 | Call | Bond Future | 1053.5100 | 1084.9100 | 1.0535 | 1.0849 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.28 | Put | Bond Future | 5193.9900 | 5106.7500 | 5.1940 | 5.1068 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.29 | Call | Bond Future | 1065.0800 | 1096.9600 | 1.0651 | 1.0970 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.29 | Put | Bond Future | 5162.3300 | 5075.5700 | 5.1623 | 5.0756 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.30 | Call | Bond Future | 1076.7400 | 1108.8800 | 1.0767 | 1.1089 | 0 |
| 15/09/2023 | R213 On 02-May-24 | 10.30 | Put | Bond Future | 5130.7800 | 5044.2800 | 5.1308 | 5.0443 | 0 |
| 15/09/2023 | R213 On 01-August-24 | | | Bond Future | 11.3788 | 11.3444 | 83.1374 | 83.2733 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.86 | Call | Bond Future | 2067.2400 | 2114.2700 | 2.0672 | 2.1143 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.86 | Put | Bond Future | 4149.5000 | 4060.6000 | 4.1495 | 4.0606 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.87 | Call | Bond Future | 2084.6400 | 2131.6600 | 2.0846 | 2.1317 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.87 | Put | Bond Future | 4126.1300 | 4037.2200 | 4.1261 | 4.0372 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.88 | Call | Bond Future | 2101.8200 | 2149.1200 | 2.1018 | 2.1491 | 0 |
| 15/09/2023 | R213 On 01-August-24 | 10.88 | Put | Bond Future | 4102.5700 | 4013.9400 | 4.1026 | 4.0139 | 0 |
| 15/09/2023 | R213 On 07-November-24 | | | Bond Future | 11.5264 | 11.4909 | 81.5057 | 81.6417 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.21 | Call | Bond Future | 2741.4300 | 2781.0900 | 2.7414 | 2.7811 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.21 | Put | Bond Future | 3962.9900 | 3866.6000 | 3.9630 | 3.8666 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.22 | Call | Bond Future | 2759.9800 | 2800.2400 | 2.7600 | 2.8002 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.22 | Put | Bond Future | 3942.5800 | 3846.7900 | 3.9426 | 3.8468 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.23 | Call | Bond Future | 2778.9300 | 2819.1000 | 2.7789 | 2.8191 | 0 |
| 15/09/2023 | R213 On 07-November-24 | 11.23 | Put | Bond Future | 3922.6000 | 3826.7200 | 3.9226 | 3.8267 | 0 |
| 15/09/2023 | R214 On 02-November-23 | | | Bond Future | 12.5811 | 12.5924 | 58.7091 | 58.6577 | 21,536 |
| 15/09/2023 | R214 On 02-November-23 | 11.45 | Call | Bond Future | 60.2500 | 66.2500 | 0.0603 | 0.0663 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R214 On 02-November-23 | 11.45 | Put | Bond Future | 5609.7500 | 5667.1500 | 5.6098 | 5.6672 | 0 |
| 15/09/2023 | R214 On 02-November-23 | 11.46 | Call | Bond Future | 62.5200 | 68.6600 | 0.0625 | 0.0687 | 0 |
| 15/09/2023 | R214 On 02-November-23 | 11.46 | Put | Bond Future | 5559.3700 | 5616.9100 | 5.5594 | 5.6169 | 0 |
| 15/09/2023 | R214 On 02-November-23 | 11.47 | Call | Bond Future | 64.8700 | 71.1300 | 0.0649 | 0.0711 | 0 |
| 15/09/2023 | R214 On 02-November-23 | 11.47 | Put | Bond Future | 5509.1300 | 5566.7900 | 5.5091 | 5.5668 | 0 |
| 15/09/2023 | R214 On 01-February-24 | | | Bond Future | 12.6970 | 12.7083 | 60.0126 | 59.9621 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.14 | Call | Bond Future | 1255.0800 | 1305.7500 | 1.2551 | 1.3058 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.14 | Put | Bond Future | 3849.3400 | 3950.5300 | 3.8493 | 3.9505 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.15 | Call | Bond Future | 1271.7900 | 1323.0700 | 1.2718 | 1.3231 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.15 | Put | Bond Future | 3817.8700 | 3919.6700 | 3.8179 | 3.9197 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.16 | Call | Bond Future | 1288.6300 | 1340.5400 | 1.2886 | 1.3405 | 0 |
| 15/09/2023 | R214 On 01-February-24 | 12.16 | Put | Bond Future | 3786.5800 | 3889.0100 | 3.7866 | 3.8890 | 0 |
| 15/09/2023 | R214 On 02-May-24 | | | Bond Future | 12.8108 | 12.8217 | 58.0337 | 57.9855 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.46 | Call | Bond Future | 804.0500 | 817.0400 | 0.8041 | 0.8170 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.46 | Put | Bond Future | 7326.7700 | 7387.9000 | 7.3268 | 7.3879 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.47 | Call | Bond Future | 813.2300 | 826.2600 | 0.8132 | 0.8263 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.47 | Put | Bond Future | 7283.5100 | 7344.6800 | 7.2835 | 7.3447 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.48 | Call | Bond Future | 822.6300 | 835.6900 | 0.8226 | 0.8357 | 0 |
| 15/09/2023 | R214 On 02-May-24 | 11.48 | Put | Bond Future | 7240.5300 | 7301.7300 | 7.2405 | 7.3017 | 0 |
| 15/09/2023 | R214 On 01-August-24 | | | Bond Future | 12.9306 | 12.9394 | 59.3059 | 59.2672 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.16 | Call | Bond Future | 1971.7400 | 2022.2900 | 1.9717 | 2.0223 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.16 | Put | Bond Future | 5503.7000 | 5592.9200 | 5.5037 | 5.5929 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.17 | Call | Bond Future | 1988.6400 | 2039.0200 | 1.9886 | 2.0390 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.17 | Put | Bond Future | 5472.6000 | 5561.6500 | 5.4726 | 5.5617 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.18 | Call | Bond Future | 2005.4100 | 2056.0400 | 2.0054 | 2.0560 | 0 |
| 15/09/2023 | R214 On 01-August-24 | 12.18 | Put | Bond Future | 5441.4300 | 5530.7300 | 5.4414 | 5.5307 | 0 |
| 15/09/2023 | R214 On 07-November-24 | | | Bond Future | 13.0767 | 13.0864 | 57.3743 | 57.3325 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.60 | Call | Bond Future | 2879.0100 | 2881.8800 | 2.8790 | 2.8819 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.60 | Put | Bond Future | 4986.8600 | 5031.5200 | 4.9869 | 5.0315 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.61 | Call | Bond Future | 2898.8400 | 2901.6400 | 2.8988 | 2.9016 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.61 | Put | Bond Future | 4961.2200 | 5005.8100 | 4.9612 | 5.0058 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.62 | Call | Bond Future | 2918.7300 | 2921.4700 | 2.9187 | 2.9215 | 0 |
| 15/09/2023 | R214 On 07-November-24 | 12.62 | Put | Bond Future | 4935.6800 | 4980.2100 | 4.9357 | 4.9802 | 0 |
| 15/09/2023 | R248 On 02-November-23 | | | Bond Future | 12.6837 | 12.7001 | 72.1584 | 72.0677 | 232,371 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R248 On 02-November-23 | 11.47 | Call | Bond Future | 56.5300 | 63.2300 | 0.0565 | 0.0632 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.47 | Put | Bond Future | 7374.5500 | 7471.9700 | 7.3746 | 7.4720 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.48 | Call | Bond Future | 58.7500 | 65.6300 | 0.0588 | 0.0656 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.48 | Put | Bond Future | 7311.0800 | 7408.6800 | 7.3111 | 7.4087 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.49 | Call | Bond Future | 61.0500 | 68.0900 | 0.0611 | 0.0681 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.49 | Put | Bond Future | 7247.7800 | 7345.5400 | 7.2478 | 7.3455 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 11.80 | Call | Bond Future | 183.8100 | 213.2900 | 0.1838 | 0.2133 | 207 |
| 15/09/2023 | R248 On 02-November-23 | 11.80 | Put | Bond Future | 5383.9600 | 5504.1600 | 5.3840 | 5.5042 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 12.50 | Call | Bond Future | 1204.4900 | 1264.0300 | 1.2045 | 1.2640 | 207 |
| 15/09/2023 | R248 On 02-November-23 | 12.50 | Put | Bond Future | 2232.2900 | 2382.5500 | 2.2323 | 2.3826 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 13.60 | Call | Bond Future | 5108.5400 | 5090.2200 | 5.1085 | 5.0902 | 0 |
| 15/09/2023 | R248 On 02-November-23 | 13.60 | Put | Bond Future | 353.6100 | 426.0100 | 0.3536 | 0.4260 | 207 |
| 15/09/2023 | R248 On 01-February-24 | | | Bond Future | 12.8048 | 12.8215 | 73.7605 | 73.6703 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 11.50 | Call | Bond Future | 506.2000 | 515.3900 | 0.5062 | 0.5154 | 1,000 |
| 15/09/2023 | R248 On 01-February-24 | 11.50 | Put | Bond Future | 8285.3500 | 8384.7900 | 8.2854 | 8.3848 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.14 | Call | Bond Future | 1371.1700 | 1376.3200 | 1.3712 | 1.3763 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.14 | Put | Bond Future | 5154.2000 | 5249.6000 | 5.1542 | 5.2496 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.15 | Call | Bond Future | 1390.1000 | 1395.1200 | 1.3901 | 1.3951 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.15 | Put | Bond Future | 5113.5600 | 5208.8300 | 5.1136 | 5.2088 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.16 | Call | Bond Future | 1409.1800 | 1414.0700 | 1.4092 | 1.4141 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.16 | Put | Bond Future | 5073.1500 | 5168.2900 | 5.0732 | 5.1683 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 12.30 | Call | Bond Future | 1695.4400 | 1697.8700 | 1.6954 | 1.6979 | 1,000 |
| 15/09/2023 | R248 On 01-February-24 | 12.30 | Put | Bond Future | 4535.4000 | 4628.0800 | 4.5354 | 4.6281 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 13.37 | Call | Bond Future | 4812.2500 | 4784.0200 | 4.8123 | 4.7840 | 0 |
| 15/09/2023 | R248 On 01-February-24 | 13.37 | Put | Bond Future | 1859.8200 | 1921.8400 | 1.8598 | 1.9218 | 1,000 |
| 15/09/2023 | R248 On 02-May-24 | | | Bond Future | 12.9237 | 12.9402 | 70.9414 | 70.8534 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.46 | Call | Bond Future | 883.4400 | 901.0600 | 0.8834 | 0.9011 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.46 | Put | Bond Future | 9562.4800 | 9668.0300 | 9.5625 | 9.6680 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.47 | Call | Bond Future | 893.8700 | 911.5300 | 0.8939 | 0.9115 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.47 | Put | Bond Future | 9507.2500 | 9612.8400 | 9.5073 | 9.6128 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.48 | Call | Bond Future | 904.5500 | 922.2400 | 0.9046 | 0.9222 | 0 |
| 15/09/2023 | R248 On 02-May-24 | 11.48 | Put | Bond Future | 9452.3700 | 9557.9900 | 9.4524 | 9.5580 | 0 |
| 15/09/2023 | R248 On 01-August-24 | | | Bond Future | 13.0492 | 13.0639 | 72.4963 | 72.4193 | 13,000 |
| 15/09/2023 | R248 On 01-August-24 | 12.30 | Call | Bond Future | 2516.4100 | 2530.8000 | 2.5164 | 2.5308 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/09/2023 | R248 On 01-August-24 | 12.30 | Put | Bond Future | 6658.9000 | 6750.2700 | 6.6589 | 6.7503 | 0 |
| 15/09/2023 | R248 On 01-August-24 | 12.31 | Call | Bond Future | 2537.3400 | 2551.6600 | 2.5373 | 2.5517 | 0 |
| 15/09/2023 | R248 On 01-August-24 | 12.31 | Put | Bond Future | 6621.6500 | 6712.9500 | 6.6217 | 6.7130 | 0 |
| 15/09/2023 | R248 On 01-August-24 | 12.32 | Call | Bond Future | 2558.3700 | 2572.6000 | 2.5584 | 2.5726 | 0 |
| 15/09/2023 | R248 On 01-August-24 | 12.32 | Put | Bond Future | 6584.5800 | 6675.7900 | 6.5846 | 6.6758 | 0 |
| 15/09/2023 | R248 On 07-November-24 | | | Bond Future | 13.2018 | 13.2176 | 69.7253 | 69.6437 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.78 | Call | Bond Future | 3649.9900 | 3734.6700 | 3.6500 | 3.7347 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.78 | Put | Bond Future | 5882.0800 | 6048.3300 | 5.8821 | 6.0483 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.79 | Call | Bond Future | 3674.3600 | 3759.2500 | 3.6744 | 3.7593 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.79 | Put | Bond Future | 5852.0200 | 6018.4800 | 5.8520 | 6.0185 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.80 | Call | Bond Future | 3698.8000 | 3784.2000 | 3.6988 | 3.7842 | 0 |
| 15/09/2023 | R248 On 07-November-24 | 12.80 | Put | Bond Future | 5822.1100 | 5989.0800 | 5.8221 | 5.9891 | 0 |
| 15/09/2023 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 15/09/2023 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |