



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

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For October 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	2025 On 02-November-23			Bond Future	172.2463	172.1619	172.2463	172.1619	1,436
24/10/2023	2025 On 01-February-24			Bond Future	174.2949	174.2092	174.2949	174.2092	10,805
24/10/2023	2025 On 02-May-24			Bond Future	178.2240	178.1361	178.2240	178.1361	0
24/10/2023	2025 On 01-August-24			Bond Future	180.4830	180.3933	180.4830	180.3933	0
24/10/2023	2025 On 07-November-24			Bond Future	184.8858	184.7933	184.8858	184.7933	0
24/10/2023	2029 On 02-November-23			Bond Future	124.6529	124.4738	124.6529	124.4738	936
24/10/2023	2029 On 01-February-24			Bond Future	127.4359	127.2532	127.4359	127.2532	2,795
24/10/2023	2029 On 02-May-24			Bond Future	128.9412	128.7542	128.9412	128.7542	0
24/10/2023	2029 On 01-August-24			Bond Future	131.9047	131.7134	131.9047	131.7134	0
24/10/2023	2029 On 07-November-24			Bond Future	133.7220	133.5259	133.7220	133.5259	0
24/10/2023	2030 On 02-November-23			Bond Future	10.6717	10.8238	90.1891	89.5642	12,779

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	800
24/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4697.0000	5321.9000	4.6970	5.3219	0
24/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3301.0900	3925.9900	3.3011	3.9260	0
24/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0.1100	0.0100	0.0001	0.0000	800
24/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2527.5200	3152.3200	2.5275	3.1523	0
24/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	47.8100	13.3900	0.0478	0.0134	500
24/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1219.9200	1810.4000	1.2199	1.8104	0
24/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	320.0800	141.6200	0.3201	0.1416	500
24/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	533.7100	980.1500	0.5337	0.9802	0
24/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	760.5000	423.7500	0.7605	0.4238	0
24/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	233.0100	521.1600	0.2330	0.5212	0
24/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	790.0200	444.8200	0.7900	0.4448	0
24/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	221.5900	501.2900	0.2216	0.5013	0
24/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	820.0100	466.4500	0.8200	0.4665	0
24/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	210.6600	482.0000	0.2107	0.4820	0
24/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1865.0500	1327.6000	1.8651	1.3276	500
24/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	39.1800	126.6300	0.0392	0.1266	0
24/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3065.9800	2460.1900	3.0660	2.4602	0
24/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	5.3000	24.4100	0.0053	0.0244	500
24/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3613.0500	2996.9700	3.6131	2.9970	0
24/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	2.0100	10.8300	0.0020	0.0108	800
24/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6296.4800	5671.6900	6.2965	5.6717	0
24/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0.0100	0.1200	0.0000	0.0001	500
24/10/2023	2030 On 01-February-24			Bond Future	10.7611	10.9215	88.1746	87.5361	57,241
24/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	299.5200	224.6200	0.2995	0.2246	400
24/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5225.5100	5789.0600	5.2255	5.7891	0
24/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	485.6200	370.7000	0.4856	0.3707	500
24/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4055.1000	4578.6300	4.0551	4.5786	0
24/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	514.8600	393.9500	0.5149	0.3940	1,360
24/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3916.5200	4434.0600	3.9165	4.4341	0
24/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	569.6600	437.7000	0.5697	0.4377	500
24/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3678.5500	4185.0400	3.6786	4.1850	0
24/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	637.5700	492.9900	0.6376	0.4930	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3454.8600	3948.7300	3.4549	3.9487	0
24/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	733.7000	571.9300	0.7337	0.5719	200
24/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3177.7800	3654.4600	3.1778	3.6545	0
24/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1026.3400	816.2600	1.0263	0.8163	500
24/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2525.3100	2953.6800	2.5253	2.9537	0
24/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2204.7900	1850.1100	2.2048	1.8501	0
24/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1256.2700	1540.0400	1.2563	1.5400	700
24/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3011.7900	2589.2700	3.0118	2.5893	0
24/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	851.5600	1067.4900	0.8516	1.0675	1,360
24/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3123.8800	2693.3400	3.1239	2.6933	0
24/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	808.8400	1016.7500	0.8088	1.0168	0
24/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3152.0500	2719.5300	3.1521	2.7195	0
24/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	798.3700	1004.3000	0.7984	1.0043	0
24/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3180.4800	2746.0100	3.1805	2.7460	0
24/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	788.1700	992.1500	0.7882	0.9922	0
24/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4321.4000	3821.6100	4.3214	3.8216	0
24/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	477.4000	616.0600	0.4774	0.6161	200
24/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4638.0000	4124.0300	4.6380	4.1240	0
24/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	417.1300	541.6100	0.4171	0.5416	500
24/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4669.9900	4154.6700	4.6700	4.1547	0
24/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	411.5500	534.6800	0.4116	0.5347	500
24/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5450.3700	4906.0800	5.4504	4.9061	0
24/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	296.5500	390.7100	0.2966	0.3907	400
24/10/2023	2030 On 02-May-24			Bond Future	10.8577	11.0272	90.1410	89.4882	18,698
24/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	634.8600	513.0500	0.6349	0.5131	1,000
24/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5423.0900	5954.0500	5.4231	5.9541	0
24/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	744.2100	604.6100	0.7442	0.6046	0
24/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4915.3200	5428.4900	4.9153	5.4285	0
24/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	752.0300	611.1800	0.7520	0.6112	0
24/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4882.1800	5394.1000	4.8822	5.3941	0
24/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	759.9200	617.8100	0.7599	0.6178	0
24/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4849.1300	5359.7900	4.8491	5.3598	0
24/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1090.4600	900.4400	1.0905	0.9004	1,000
24/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3841.3100	4304.0600	3.8413	4.3041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1770.2200	1500.2200	1.7702	1.5002	500
24/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2695.5500	3078.3200	2.6956	3.0783	0
24/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2146.1600	1839.6000	2.1462	1.8396	1,080
24/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2292.0500	2638.2600	2.2921	2.6383	0
24/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2793.9500	2433.9700	2.7940	2.4340	500
24/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1786.5800	2079.3700	1.7866	2.0794	0
24/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4953.0800	4472.1200	4.9531	4.4721	0
24/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	888.1700	1059.9800	0.8882	1.0600	1,000
24/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6258.7900	5731.5500	6.2588	5.7316	0
24/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	608.6400	734.1700	0.6086	0.7342	1,080
24/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8634.4300	8050.4400	8.6344	8.0504	0
24/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	299.4200	368.2000	0.2994	0.3682	500
24/10/2023	2030 On 01-August-24			Bond Future	10.9540	11.1337	88.1862	87.5185	0
24/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1608.9900	1373.3000	1.6090	1.3733	0
24/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3823.5200	4255.5000	3.8235	4.2555	0
24/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1623.4600	1386.2700	1.6235	1.3863	0
24/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3799.5000	4229.9800	3.7995	4.2300	0
24/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1638.0200	1399.3200	1.6380	1.3993	0
24/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3775.5800	4204.5500	3.7756	4.2046	0
24/10/2023	2030 On 07-November-24			Bond Future	11.0687	11.2601	90.3137	89.6296	221
24/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2236.8600	1947.4300	2.2369	1.9474	0
24/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3427.0400	3821.6700	3.4270	3.8217	0
24/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2253.5900	1962.7400	2.2536	1.9627	0
24/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3407.2600	3800.4700	3.4073	3.8005	0
24/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2270.7600	1978.4700	2.2708	1.9785	0
24/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3387.9500	3779.7200	3.3880	3.7797	0
24/10/2023	2032 On 02-November-23			Bond Future	11.5996	11.7418	83.1652	82.5086	61,754
24/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	7,750
24/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6080.4500	6737.0100	6.0805	6.7370	0
24/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4918.2900	5574.8500	4.9183	5.5749	0
24/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500
24/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4868.2100	5524.7700	4.8682	5.5248	0
24/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4270.2100	4926.7700	4.2702	4.9268	0
24/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	10,000
24/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3579.2900	4235.8400	3.5793	4.2358	0
24/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0.6600	0.1200	0.0007	0.0001	0
24/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2847.6300	3503.6500	2.8476	3.5037	500
24/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	4.0800	0.9500	0.0041	0.0010	500
24/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2415.5800	3069.0100	2.4156	3.0690	0
24/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	28.0900	8.8700	0.0281	0.0089	0
24/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1815.7100	2453.0500	1.8157	2.4531	0
24/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	31.7400	10.2300	0.0317	0.0102	0
24/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1771.6200	2406.6700	1.7716	2.4067	0
24/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	35.7100	11.7400	0.0357	0.0117	0
24/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1727.8800	2360.4700	1.7279	2.3605	0
24/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	55.0600	19.4800	0.0551	0.0195	0
24/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1556.7600	2177.7400	1.5568	2.1777	500
24/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	311.6100	151.9800	0.3116	0.1520	0
24/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	775.7900	1272.7200	0.7758	1.2727	500
24/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	529.3500	287.8200	0.5294	0.2878	0
24/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	527.5000	942.5300	0.5275	0.9425	15,500
24/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1071.5800	679.8100	1.0716	0.6798	0
24/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	239.5200	504.3100	0.2395	0.5043	500
24/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1512.2500	1036.5700	1.5123	1.0366	0
24/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	132.8400	313.7200	0.1328	0.3137	0
24/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3010.7900	2396.7400	3.0108	2.3967	0
24/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	18.1200	60.6300	0.0181	0.0606	500
24/10/2023	2032 On 01-February-24			Bond Future	11.7156	11.8643	85.0013	84.3305	92,547
24/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	121.7300	89.5800	0.1217	0.0896	1,200
24/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8358.1800	8996.8800	8.3582	8.9969	0
24/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	357.8200	273.6400	0.3578	0.2736	500
24/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5677.7600	6264.4300	5.6778	6.2644	0
24/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	475.9800	368.2900	0.4760	0.3683	1,200
24/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4964.2500	5527.4100	4.9643	5.5274	0
24/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	491.7500	381.0100	0.4918	0.3810	200
24/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4882.8600	5442.9700	4.8829	5.4430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	808.3400	641.6200	0.8083	0.6416	500
24/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3711.3300	4215.4600	3.7113	4.2155	0
24/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2038.1800	1714.5000	2.0382	1.7145	0
24/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1882.3300	2229.5000	1.8823	2.2295	200
24/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2238.4100	1895.1600	2.2384	1.8952	0
24/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1721.6300	2049.2300	1.7216	2.0492	0
24/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2264.0900	1918.4200	2.2641	1.9184	0
24/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1702.3400	2027.5200	1.7023	2.0275	0
24/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2289.9100	1941.8200	2.2899	1.9418	0
24/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1683.2200	2005.9800	1.6832	2.0060	0
24/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4240.8300	3755.1700	4.2408	3.7552	0
24/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	781.5700	966.7600	0.7816	0.9668	200
24/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4646.7700	4141.0600	4.6468	4.1411	0
24/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	675.3000	840.4400	0.6753	0.8404	1,200
24/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5027.1300	4504.5600	5.0271	4.5046	0
24/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	590.0000	738.2800	0.5900	0.7383	500
24/10/2023	2032 On 02-May-24			Bond Future	11.8358	11.9916	82.7348	82.0489	61,107
24/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	587.3700	482.9300	0.5874	0.4829	1,000
24/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7474.3100	8055.7200	7.4743	8.0557	0
24/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	721.0900	596.7900	0.7211	0.5968	0
24/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6728.8800	7290.4300	6.7289	7.2904	0
24/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	729.1900	603.7200	0.7292	0.6037	0
24/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6688.4600	7248.8400	6.6885	7.2488	0
24/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	737.3700	610.7100	0.7374	0.6107	0
24/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6648.1700	7207.3600	6.6482	7.2074	0
24/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	762.3400	632.0900	0.7623	0.6321	500
24/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6527.9100	7083.5100	6.5279	7.0835	0
24/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	814.3300	676.6900	0.8143	0.6767	1,550
24/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6290.3800	6838.5900	6.2904	6.8386	0
24/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1018.9900	853.3700	1.0190	0.8534	1,000
24/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5491.4000	6011.6300	5.4914	6.0116	0
24/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1304.0100	1103.0800	1.3040	1.1031	500
24/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4694.2300	5179.1500	4.6942	5.1792	0
24/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1721.5100	1475.7200	1.7215	1.4757	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
24/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3909.4700	4349.5300	3.9095	4.3495	0
24/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5735.5800	5240.0500	5.7356	5.2401	0
24/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1195.9500	1386.2700	1.1960	1.3863	1,000
24/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6639.9600	6113.1600	6.6400	6.1132	0
24/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	961.0400	1120.0900	0.9610	1.1201	500
24/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7201.4000	6657.8600	7.2014	6.6579	0
24/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	841.5400	983.8500	0.8415	0.9839	1,550
24/10/2023	2032 On 01-August-24			Bond Future	11.9550	12.1183	84.6173	83.9158	0
24/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1599.4600	1381.2100	1.5995	1.3812	0
24/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5266.5200	5749.8200	5.2665	5.7498	0
24/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1612.5100	1392.8700	1.6125	1.3929	0
24/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5233.8600	5715.7700	5.2339	5.7158	0
24/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1625.9200	1404.8600	1.6259	1.4049	0
24/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5201.5900	5682.0800	5.2016	5.6821	0
24/10/2023	2032 On 07-November-24			Bond Future	12.1027	12.2748	82.4908	81.7720	243
24/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2121.3700	1856.8400	2.1214	1.8568	0
24/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4834.7900	5288.9900	4.8348	5.2890	0
24/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2138.4900	1872.4900	2.1385	1.8725	0
24/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4808.1200	5260.8500	4.8081	5.2609	0
24/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2155.6800	1888.2200	2.1557	1.8882	0
24/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4781.5600	5232.8300	4.7816	5.2328	0
24/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2423.0800	2133.5400	2.4231	2.1335	1,615
24/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4396.0900	4825.2800	4.3961	4.8253	0
24/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6743.4500	6233.3500	6.7435	6.2334	0
24/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1678.1300	1886.7600	1.6781	1.8868	1,615
24/10/2023	2033 On 02-November-23			Bond Future	116.6472	116.2887	116.6472	116.2887	965
24/10/2023	2033 On 01-February-24			Bond Future	119.2514	118.8854	119.2514	118.8854	7,919
24/10/2023	2033 On 02-May-24			Bond Future	120.4761	120.1016	120.4761	120.1016	0
24/10/2023	2033 On 01-August-24			Bond Future	123.2451	122.8620	123.2451	122.8620	0
24/10/2023	2033 On 07-November-24			Bond Future	124.7529	124.3603	124.7529	124.3603	0
24/10/2023	2037 On 02-November-23			Bond Future	12.6162	12.7534	76.0932	75.3999	27,015
24/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0.0300	0.0100	0.0000	0.0000	0
24/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5734.1100	6427.4100	5.7341	6.4274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	0
24/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5677.3500	6370.6400	5.6774	6.3706	0
24/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0.0500	0.0200	0.0001	0.0000	0
24/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5620.6500	6313.9400	5.6207	6.3139	0
24/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	11.3600	4.5600	0.0114	0.0046	731
24/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3139.9500	3826.4700	3.1400	3.8265	0
24/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	417.5600	233.4100	0.4176	0.2334	731
24/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	909.4500	1418.6200	0.9095	1.4186	0
24/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6081.9200	5389.6300	6.0819	5.3896	0
24/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0.1700	1.2000	0.0002	0.0012	731
24/10/2023	2037 On 01-February-24			Bond Future	12.7467	12.8895	73.5170	72.8086	135,098
24/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	834.4200	664.9600	0.8344	0.6650	2,500
24/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4227.5700	4766.4700	4.2276	4.7665	0
24/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1203.5300	980.8700	1.2035	0.9809	0
24/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3434.7400	3920.4400	3.4347	3.9204	0
24/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1222.3200	997.1500	1.2223	0.9972	0
24/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3401.3300	3884.5200	3.4013	3.8845	0
24/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1241.3000	1013.6000	1.2413	1.0136	0
24/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3368.1600	3848.8200	3.3682	3.8488	0
24/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2714.9300	2333.1500	2.7149	2.3332	0
24/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1807.2600	2133.8400	1.8073	2.1338	2,500
24/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6163.9800	5593.5700	6.1640	5.5936	0
24/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	586.6700	724.6200	0.5867	0.7246	2,500
24/10/2023	2037 On 02-May-24			Bond Future	12.8817	13.0303	75.1564	74.4322	0
24/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	583.1100	478.2800	0.5831	0.4783	0
24/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8253.0100	8872.4300	8.2530	8.8724	0
24/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	591.1300	485.0900	0.5911	0.4851	0
24/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8204.2800	8822.4900	8.2043	8.8225	0
24/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	599.2300	491.9800	0.5992	0.4920	0
24/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8155.6800	8772.6800	8.1557	8.7727	0
24/10/2023	2037 On 01-August-24			Bond Future	13.0194	13.1743	72.6102	71.8695	0
24/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1689.9800	1469.1100	1.6900	1.4691	0
24/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6379.2400	6899.1300	6.3792	6.8991	0
24/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1704.5300	1482.1900	1.7045	1.4822	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6341.0200	6859.4400	6.3410	6.8594	0
24/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1719.3900	1495.5800	1.7194	1.4956	1,383
24/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6303.1600	6820.1100	6.3032	6.8201	0
24/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4013.2600	3619.3400	4.0133	3.6193	0
24/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3292.9600	3639.8000	3.2930	3.6398	1,383
24/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5919.4600	5434.7300	5.9195	5.4347	0
24/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2207.7200	2463.7500	2.2077	2.4638	1,383
24/10/2023	2037 On 07-November-24			Bond Future	13.1727	13.3345	74.3609	73.6021	1,634
24/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2623.4000	2330.4100	2.6234	2.3304	0
24/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5555.7500	6021.6500	5.5558	6.0217	0
24/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2643.1400	2348.6500	2.6431	2.3487	0
24/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5525.4400	5989.8400	5.5254	5.9898	0
24/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2663.2600	2367.2600	2.6633	2.3673	0
24/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5495.5500	5958.4400	5.4956	5.9584	0
24/10/2023	2038 On 02-November-23			Bond Future	125.1568	124.4215	125.1568	124.4215	1,922
24/10/2023	2038 On 01-February-24			Bond Future	125.9295	125.1782	125.9295	125.1782	2,768
24/10/2023	2038 On 02-May-24			Bond Future	128.7683	127.9997	128.7683	127.9997	1,706
24/10/2023	2038 On 01-August-24			Bond Future	129.6608	128.8749	129.6608	128.8749	0
24/10/2023	2038 On 07-November-24			Bond Future	132.8230	132.0175	132.8230	132.0175	0
24/10/2023	2040 On 02-November-23			Bond Future	12.8615	12.9685	76.3329	75.7658	20,105
24/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	875
24/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7858.3300	8425.3600	7.8583	8.4254	0
24/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7361.2400	7928.2700	7.3612	7.9283	0
24/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7299.4300	7866.4600	7.2994	7.8665	0
24/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7237.7000	7804.7300	7.2377	7.8047	0
24/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0.0400	0.0200	0.0000	0.0000	128
24/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6018.1500	6585.1600	6.0182	6.5852	0
24/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1.9000	0.9900	0.0019	0.0010	225
24/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4243.3700	4809.4900	4.2434	4.8095	0
24/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	178.4600	108.5200	0.1785	0.1085	128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1593.1500	2090.2400	1.5932	2.0902	0
24/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1006.1200	718.4900	1.0061	0.7185	0
24/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	431.4000	710.8000	0.4314	0.7108	875
24/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1489.9800	1118.2800	1.4900	1.1183	0
24/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	236.0300	431.3600	0.2360	0.4314	1,100
24/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3979.8100	3431.9000	3.9798	3.4319	0
24/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	9.2600	28.3800	0.0093	0.0284	128
24/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5222.1400	4659.3100	5.2221	4.6593	0
24/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	1.3800	5.5800	0.0014	0.0056	1,100
24/10/2023	2040 On 01-February-24			Bond Future	12.9948	13.1062	73.5116	72.9323	140,890
24/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	824.5500	691.6300	0.8246	0.6916	1,000
24/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4609.0800	5055.4500	4.6091	5.0555	0
24/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	870.5200	731.9800	0.8705	0.7320	0
24/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4485.3700	4926.1200	4.4854	4.9261	0
24/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	886.0700	745.6500	0.8861	0.7457	0
24/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4444.4900	4883.3600	4.4445	4.8834	0
24/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	901.9300	759.6200	0.9019	0.7596	0
24/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4403.9800	4840.9600	4.4040	4.8410	0
24/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2060.5400	1804.6900	2.0605	1.8047	1,000
24/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2559.5900	2883.0300	2.5596	2.8830	0
24/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5367.0600	4934.6600	5.3671	4.9347	0
24/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	862.1400	1009.0300	0.8621	1.0090	1,000
24/10/2023	2040 On 02-May-24			Bond Future	13.1321	13.2479	75.1509	74.5586	0
24/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	549.9000	471.1900	0.5499	0.4712	0
24/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9154.0800	9667.6700	9.1541	9.6677	0
24/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	557.7100	478.0700	0.5577	0.4781	0
24/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9100.7000	9613.3600	9.1007	9.6134	0
24/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	565.6100	485.0200	0.5656	0.4850	0
24/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9047.4900	9559.2000	9.0475	9.5592	0
24/10/2023	2040 On 01-August-24			Bond Future	13.2723	13.3930	72.3542	71.7483	0
24/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1764.6400	1584.5900	1.7646	1.5846	0
24/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6837.3200	7263.1700	6.8373	7.2632	0
24/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1779.8700	1598.6200	1.7799	1.5986	0
24/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6796.4200	7221.0700	6.7964	7.2211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1795.1900	1612.7400	1.7952	1.6127	0
24/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6755.6800	7179.1300	6.7557	7.1791	0
24/10/2023	2040 On 07-November-24			Bond Future	13.4273	13.5535	74.0985	73.4777	1,312
24/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2927.3100	2681.0700	2.9273	2.6811	0
24/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5932.4500	6306.9400	5.9325	6.3069	0
24/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2948.5700	2701.1200	2.9486	2.7011	0
24/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5900.9000	6274.1800	5.9009	6.2742	0
24/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2969.6100	2720.9700	2.9696	2.7210	0
24/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5869.1900	6241.2800	5.8692	6.2413	0
24/10/2023	2044 On 02-November-23			Bond Future	12.9461	13.0531	72.4696	71.9066	35,274
24/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8111.6200	8674.6200	8.1116	8.6746	0
24/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8048.0300	8611.0300	8.0480	8.6110	0
24/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7984.5300	8547.5300	7.9845	8.5475	0
24/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0.1500	0.0800	0.0002	0.0001	5,860
24/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5332.5900	5895.5200	5.3326	5.8955	0
24/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	266.7100	168.1600	0.2667	0.1682	0
24/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1318.6000	1783.0500	1.3186	1.7831	5,860
24/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	831.8900	583.5300	0.8319	0.5835	0
24/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	547.1900	861.8300	0.5472	0.8618	6,375
24/10/2023	2044 On 01-February-24			Bond Future	13.0761	13.1874	69.6882	69.1130	102,105
24/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	672.6300	559.7700	0.6726	0.5598	0
24/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5092.5200	5554.8700	5.0925	5.5549	0
24/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	685.9200	571.3300	0.6859	0.5713	0
24/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5048.1000	5508.7200	5.0481	5.5087	0
24/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	699.2600	582.9400	0.6993	0.5829	0
24/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5003.8100	5462.7000	5.0038	5.4627	0
24/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2832.0400	2522.8300	2.8320	2.5228	0
24/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1936.8300	2202.8300	1.9368	2.2028	5,000
24/10/2023	2044 On 02-May-24			Bond Future	13.2094	13.3252	71.2423	70.6541	0
24/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	517.9900	443.2100	0.5180	0.4432	0
24/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9348.5600	9861.9300	9.3486	9.8619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	525.5600	449.8600	0.5256	0.4499	0
24/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9293.6100	9806.0600	9.2936	9.8061	0
24/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	533.2200	456.6000	0.5332	0.4566	0
24/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9238.8300	9750.3600	9.2388	9.7504	0
24/10/2023	2044 On 01-August-24			Bond Future	13.3456	13.4662	68.4818	67.8802	0
24/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1587.3000	1421.6800	1.5873	1.4217	0
24/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7317.4500	7753.3700	7.3175	7.7534	0
24/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1601.7900	1435.0100	1.6018	1.4350	0
24/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7274.4700	7709.2300	7.2745	7.7092	0
24/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1616.1700	1448.2200	1.6162	1.4482	0
24/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7231.4400	7665.0300	7.2314	7.6650	0
24/10/2023	2044 On 07-November-24			Bond Future	13.4955	13.6215	70.1326	69.5163	0
24/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2870.6800	2627.0500	2.8707	2.6271	0
24/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5918.2300	6290.9000	5.9182	6.2909	0
24/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2891.7200	2646.8900	2.8917	2.6469	0
24/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5886.2000	6257.6700	5.8862	6.2577	0
24/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2912.8400	2666.8000	2.9128	2.6668	0
24/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5854.3200	6224.5800	5.8543	6.2246	0
24/10/2023	2046 On 02-November-23			Bond Future	106.6310	106.2040	106.6310	106.2040	9,418
24/10/2023	2046 On 01-February-24			Bond Future	109.0116	108.5754	109.0116	108.5754	11,513
24/10/2023	2046 On 02-May-24			Bond Future	109.3201	108.8741	109.3201	108.8741	4,626
24/10/2023	2046 On 01-August-24			Bond Future	111.8326	111.3762	111.8326	111.3762	0
24/10/2023	2046 On 07-November-24			Bond Future	112.3590	111.8917	112.3590	111.8917	0
24/10/2023	2050 On 02-November-23			Bond Future	107.8506	107.2913	107.8506	107.2913	7,974
24/10/2023	2050 On 01-February-24			Bond Future	108.0049	107.4334	108.0049	107.4334	10,613
24/10/2023	2050 On 02-May-24			Bond Future	110.4397	109.8550	110.4397	109.8550	3,316
24/10/2023	2050 On 01-August-24			Bond Future	110.6742	110.0764	110.6742	110.0764	0
24/10/2023	2050 On 07-November-24			Bond Future	113.3731	112.7603	113.3731	112.7603	0
24/10/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	8657 On 21-December-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
24/10/2023	AL37 On 02-November-23			Index Future	899.6970	895.2510	899.6970	895.2510	0
24/10/2023	AL37 On 01-February-24			Index Future	919.5550	915.0140	919.5550	915.0140	0
24/10/2023	AL37 On 02-May-24			Index Future	940.0690	935.4260	940.0690	935.4260	0
24/10/2023	AL37 On 01-August-24			Index Future	961.4650	956.7150	961.4650	956.7150	0
24/10/2023	AL37 On 07-November-24			Index Future	984.7110	979.8440	984.7110	979.8440	0
24/10/2023	AL7T On 02-November-23			Index Future	1009.9340	1001.7450	1009.9340	1,001.7450	0
24/10/2023	AL7T On 01-February-24			Index Future	1032.2250	1023.8580	1032.2250	1,023.8580	0
24/10/2023	AL7T On 02-May-24			Index Future	1055.2530	1046.6980	1055.2530	1,046.6980	0
24/10/2023	AL7T On 01-August-24			Index Future	1079.2700	1070.5200	1079.2700	1,070.5200	0
24/10/2023	AL7T On 07-November-24			Index Future	1105.3640	1096.4000	1105.3640	1,096.4000	0
24/10/2023	ALBI On 02-November-23			Index Future	883.5610	877.3090	883.5610	877.3090	68
24/10/2023	ALBI On 01-February-24			Index Future	903.0630	896.6760	903.0630	896.6760	39
24/10/2023	ALBI On 02-May-24			Index Future	923.2090	916.6790	923.2090	916.6790	0
24/10/2023	ALBI On 01-August-24			Index Future	944.2210	937.5420	944.2210	937.5420	0
24/10/2023	ALBI On 07-November-24			Index Future	967.0500	960.2070	967.0500	960.2070	0
24/10/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/10/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C186 On 21-December-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
24/10/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/10/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/10/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	ES33 On 02-November-23			Bond Future	13.0702	13.2028	70.6888	70.1267	0
24/10/2023	ES33 On 01-February-24			Bond Future	13.2357	13.3742	72.2670	71.6925	0
24/10/2023	ES33 On 02-May-24			Bond Future	13.4031	13.5478	70.0967	69.5091	0
24/10/2023	ES33 On 01-August-24			Bond Future	13.5708	13.7221	71.7074	71.1063	0
24/10/2023	ES33 On 07-November-24			Bond Future	13.7757	13.9347	69.6499	69.0340	0
24/10/2023	ES42 On 02-November-23			Bond Future	13.5384	13.6507	66.3903	65.8553	0
24/10/2023	ES42 On 01-February-24			Bond Future	13.6890	13.8059	67.8725	67.3257	0
24/10/2023	ES42 On 02-May-24			Bond Future	13.8468	13.9687	65.1399	64.5807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	ES42 On 01-August-24			Bond Future	14.0015	14.1286	66.6366	66.0645	0
24/10/2023	ES42 On 07-November-24			Bond Future	14.1863	14.3195	63.9909	63.4047	0
24/10/2023	GOVI On 02-November-23			GOVI	870.7130	864.5050	870.7130	864.5050	18
24/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	150870.0000	212950.0000	15.0870	21.2950	0
24/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	150970.0000	213050.0000	15.0970	21.3050	0
24/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	151070.0000	213150.0000	15.1070	21.3150	0
24/10/2023	GOVI On 01-February-24			GOVI	889.9310	883.5890	889.9310	883.5890	694
24/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	99510.0000	36090.0000	9.9510	3.6090	0
24/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	99410.0000	35990.0000	9.9410	3.5990	0
24/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	99310.0000	35890.0000	9.9310	3.5890	0
24/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-May-24			GOVI	909.7850	903.3000	909.7850	903.3000	0
24/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	411850.0000	476700.0000	41.1850	47.6700	0
24/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	411950.0000	476800.0000	41.1950	47.6800	0
24/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	412050.0000	476900.0000	41.2050	47.6900	0
24/10/2023	GOVI On 01-August-24			GOVI	930.4910	923.8590	930.4910	923.8590	0
24/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	128790.0000	195110.0000	12.8790	19.5110	0
24/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	128890.0000	195210.0000	12.8890	19.5210	0
24/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	128990.0000	195310.0000	12.8990	19.5310	0
24/10/2023	GOVI On 07-November-24			GOVI	952.9880	946.1930	952.9880	946.1930	0
24/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	42080.0000	0.0000	4.2080	0.0000	0
24/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	25870.0000	0.0000	2.5870	0
24/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	41980.0000	0.0000	4.1980	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	25970.0000	0.0000	2.5970	0
24/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	41880.0000	0.0000	4.1880	0.0000	0
24/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	26070.0000	0.0000	2.6070	0
24/10/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/10/2023	IGOV On 02-November-23			Index Future	325.6230	324.6810	325.6230	324.6810	37
24/10/2023	IGOV On 01-February-24			Index Future	332.8900	331.9290	332.8900	331.9290	593
24/10/2023	IGOV On 02-May-24			Index Future	340.3960	339.4120	340.3960	339.4120	0
24/10/2023	IGOV On 01-August-24			Index Future	348.2200	347.2140	348.2200	347.2140	0
24/10/2023	IGOV On 07-November-24			Index Future	356.7210	355.6880	356.7210	355.6880	0
24/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/10/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3420	8.3420	91.6580	8.3420	0
24/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.3510	91.6300	91.6490	0
24/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5000	8.3710	91.5000	91.6290	0
24/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5000	8.4980	91.5000	91.5020	0
24/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.5200	8.5030	91.4800	91.4970	0
24/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.5200	8.5410	91.4800	91.4590	0
24/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.5300	8.5330	91.4700	91.4670	0
24/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.4800	8.4720	91.5200	91.5280	0
24/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4300	8.4140	91.5700	91.5860	0
24/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.3300	8.3030	91.6700	91.6970	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.3000	8.2540	91.7000	91.7460	0
24/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.1900	8.1800	91.8100	91.8200	0
24/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.1800	8.1680	91.8200	91.8320	0
24/10/2023	R035 On 02-November-23			Bond Future	12.2866	12.4239	81.0759	80.3770	103,211
24/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	400
24/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9230.0700	9928.9500	9.2301	9.9290	0
24/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	400
24/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6309.7600	7008.6300	6.3098	7.0086	0
24/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0.3800	0.1300	0.0004	0.0001	0
24/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4677.5500	5376.1800	4.6776	5.3762	0
24/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	0.4300	0.1500	0.0004	0.0002	0
24/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4622.0900	5320.6900	4.6221	5.3207	0
24/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0.4900	0.1700	0.0005	0.0002	0
24/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4566.6800	5265.2400	4.5667	5.2652	0
24/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	11.2400	4.3900	0.0112	0.0044	6,500
24/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3099.0900	3791.1200	3.0991	3.7911	0
24/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	16.7100	6.7000	0.0167	0.0067	731
24/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2888.6600	3577.5300	2.8887	3.5775	0
24/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	514.5400	292.5600	0.5145	0.2926	731
24/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	753.7600	1230.6600	0.7538	1.2307	0
24/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2845.2100	2211.3900	2.8452	2.2114	0
24/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	31.4600	96.5200	0.0315	0.0965	400
24/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6297.5800	5599.3500	6.2976	5.5994	0
24/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0.0900	0.7400	0.0001	0.0007	731
24/10/2023	R035 On 01-February-24			Bond Future	12.4206	12.5638	82.8659	82.1518	58,905
24/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	72.6800	51.8000	0.0727	0.0518	400
24/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9892.6100	10585.8100	9.8926	10.5858	0
24/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	238.6300	178.4500	0.2386	0.1785	400
24/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7168.2600	7822.1600	7.1683	7.8222	0
24/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1628.0400	1353.2900	1.6280	1.3533	0
24/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2849.3200	3288.6500	2.8493	3.2887	0
24/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1650.8100	1373.4500	1.6508	1.3735	0
24/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2820.8000	3257.5200	2.8208	3.2575	0
24/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1673.9200	1393.9400	1.6739	1.3939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2792.6800	3226.7800	2.7927	3.2268	0
24/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5692.4400	5139.4100	5.6924	5.1394	0
24/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	709.2800	870.3300	0.7093	0.8703	400
24/10/2023	R035 On 02-May-24			Bond Future	12.5483	12.6974	80.2014	79.4714	100,132
24/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	649.7000	533.8200	0.6497	0.5338	0
24/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7760.6800	8374.8500	7.7607	8.3749	0
24/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	658.4000	541.2400	0.6584	0.5412	0
24/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7713.8100	8326.7000	7.7138	8.3267	0
24/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	667.2000	548.7400	0.6672	0.5487	0
24/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7667.1000	8278.6900	7.6671	8.2787	0
24/10/2023	R035 On 01-August-24			Bond Future	12.6742	12.8298	82.0263	81.2796	0
24/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1711.5100	1485.9900	1.7115	1.4860	0
24/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6152.2200	6673.4100	6.1522	6.6734	0
24/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1728.4100	1501.2800	1.7284	1.5013	0
24/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6116.9600	6636.5400	6.1170	6.6365	0
24/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1745.4100	1516.6800	1.7454	1.5167	0
24/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6081.8400	6599.8200	6.0818	6.5998	0
24/10/2023	R035 On 07-November-24			Bond Future	12.8318	12.9948	79.4875	78.7226	0
24/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2316.2400	2037.3500	2.3162	2.0374	0
24/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5532.2200	6018.3100	5.5322	6.0183	0
24/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2335.0000	2054.5300	2.3350	2.0545	0
24/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5501.0200	5985.5300	5.5010	5.9855	0
24/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2354.1500	2072.1000	2.3542	2.0721	0
24/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5470.2500	5953.1800	5.4703	5.9532	0
24/10/2023	R053 On 02-November-23			Bond Future	12.8806	12.9776	91.6775	91.0134	3,320
24/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	662.7000	465.3100	0.6627	0.4653	0
24/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1152.5000	1619.2500	1.1525	1.6193	0
24/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	692.6700	488.0700	0.6927	0.4881	0
24/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1112.8400	1572.3800	1.1128	1.5724	0
24/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	723.4600	511.5500	0.7235	0.5116	0
24/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1074.0900	1526.3200	1.0741	1.5263	0
24/10/2023	R053 On 01-February-24			Bond Future	13.0074	13.1082	93.7015	93.0231	0
24/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2758.2800	2456.1200	2.7583	2.4561	0
24/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3353.5800	3729.8700	3.3536	3.7299	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2792.7500	2488.1700	2.7928	2.4882	0
24/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3319.5300	3693.4000	3.3195	3.6934	0
24/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2827.4300	2520.4200	2.8274	2.5204	0
24/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3285.7800	3657.2200	3.2858	3.6572	0
24/10/2023	R053 On 02-May-24			Bond Future	13.1372	13.2423	89.9262	89.2325	5,189
24/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3816.5700	3494.2000	3.8166	3.4942	0
24/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4601.7000	4973.0500	4.6017	4.9731	0
24/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3851.0000	3526.8400	3.8510	3.5268	0
24/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4568.6100	4938.1700	4.5686	4.9382	0
24/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3885.5600	3559.6000	3.8856	3.5596	0
24/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4535.7500	4903.5100	4.5358	4.9035	0
24/10/2023	R053 On 01-August-24			Bond Future	13.2654	13.3749	91.9723	91.2627	0
24/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4595.5800	4258.2900	4.5956	4.2583	0
24/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5487.4700	5859.7400	5.4875	5.8597	0
24/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4629.0800	4290.2800	4.6291	4.2903	0
24/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5454.5100	5825.2700	5.4545	5.8253	0
24/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4662.6700	4322.3600	4.6627	4.3224	0
24/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5421.7400	5790.9900	5.4217	5.7910	0
24/10/2023	R053 On 07-November-24			Bond Future	13.4172	13.5319	88.3167	87.5898	0
24/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3794.4900	3507.9300	3.7945	3.5079	0
24/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7979.9900	8420.3800	7.9800	8.4204	0
24/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3821.6800	3533.7300	3.8217	3.5337	0
24/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7937.5300	8376.5300	7.9375	8.3765	0
24/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3848.9700	3559.6300	3.8490	3.5596	0
24/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7895.2600	8332.8700	7.8953	8.3329	0
24/10/2023	R186 On 02-November-23			Bond Future	9.2862	9.4184	107.1898	106.8321	33,740
24/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	87.2000	31.8300	0.0872	0.0318	1,715
24/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	457.3800	759.7400	0.4574	0.7597	0
24/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	397.6100	214.8500	0.3976	0.2149	0
24/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	143.6000	318.5700	0.1436	0.3186	0
24/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	416.4600	227.9200	0.4165	0.2279	0
24/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	135.4200	304.6100	0.1354	0.3046	0
24/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	435.7600	241.5000	0.4358	0.2415	0
24/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	127.7000	291.1700	0.1277	0.2912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3018.0900	2660.6800	3.0181	2.6607	0
24/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0.0400	0.3600	0.0000	0.0004	1,715
24/10/2023	R186 On 01-February-24			Bond Future	9.3173	9.4627	104.2466	103.8813	72,747
24/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1117.3300	919.1000	1.1173	0.9191	0
24/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	658.6600	825.7000	0.6587	0.8257	0
24/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1132.7400	932.8600	1.1327	0.9329	0
24/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	649.0400	814.4300	0.6490	0.8144	0
24/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1148.4600	946.9500	1.1485	0.9470	0
24/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	639.7400	803.5000	0.6397	0.8035	0
24/10/2023	R186 On 02-May-24			Bond Future	9.3441	9.5055	106.5717	106.1981	10,568
24/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	144.5000	107.5400	0.1445	0.1075	0
24/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3348.1100	3684.7100	3.3481	3.6847	0
24/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	146.8800	109.3800	0.1469	0.1094	0
24/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3326.3700	3662.4300	3.3264	3.6624	0
24/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	149.2900	111.2500	0.1493	0.1113	0
24/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3304.6600	3640.1800	3.3047	3.6402	0
24/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1685.5500	1464.8900	1.6856	1.4649	2,030
24/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	795.2300	948.1300	0.7952	0.9481	0
24/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2852.6000	2572.7800	2.8526	2.5728	0
24/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	439.6800	533.4200	0.4397	0.5334	2,030
24/10/2023	R186 On 01-August-24			Bond Future	9.3547	9.5354	103.6862	103.3041	0
24/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	547.2800	439.7600	0.5473	0.4398	0
24/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1990.5500	2265.1700	1.9906	2.2652	0
24/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	553.7800	445.2700	0.5538	0.4453	0
24/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1975.4700	2249.1000	1.9755	2.2491	0
24/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	560.0000	450.5400	0.5600	0.4505	0
24/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1960.1100	2232.7900	1.9601	2.2328	0
24/10/2023	R186 On 07-November-24			Bond Future	9.3902	9.5969	106.1883	105.7966	3,495
24/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1015.0700	852.8700	1.0151	0.8529	0
24/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1510.8000	1740.2600	1.5108	1.7403	0
24/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1025.0500	861.8700	1.0251	0.8619	0
24/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1501.6700	1730.1500	1.5017	1.7302	0
24/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1034.6400	870.5000	1.0346	0.8705	0
24/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1492.1600	1719.6800	1.4922	1.7197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R197 On 02-November-23			Bond Future	342.6281	342.5801	342.6281	342.5801	0
24/10/2023	R202 On 02-November-23			Bond Future	251.0549	251.1090	251.0549	251.1090	4,558
24/10/2023	R202 On 01-February-24			Bond Future	251.6854	251.7415	251.6854	251.7415	5,070
24/10/2023	R202 On 02-May-24			Bond Future	257.3593	257.4161	257.3593	257.4161	0
24/10/2023	R202 On 01-August-24			Bond Future	258.1795	258.2380	258.1795	258.2380	0
24/10/2023	R202 On 07-November-24			Bond Future	264.4765	264.5359	264.4765	264.5359	0
24/10/2023	R209 On 02-November-23			Bond Future	12.3644	12.4963	62.3583	61.7724	18,532
24/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0.0400	0.0100	0.0000	0.0000	0
24/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4877.2000	5463.0400	4.8772	5.4630	0
24/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0.0400	0.0200	0.0000	0.0000	0
24/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4827.5300	5413.3800	4.8275	5.4134	0
24/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0.0500	0.0200	0.0001	0.0000	0
24/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4777.9200	5363.7600	4.7779	5.3638	0
24/10/2023	R209 On 01-February-24			Bond Future	12.4798	12.6167	63.7350	63.1364	14,440
24/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1159.2200	955.8500	1.1592	0.9559	0
24/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2772.8500	3168.0600	2.7729	3.1681	0
24/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1176.8400	971.2700	1.1768	0.9713	0
24/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2744.8300	3137.8400	2.7448	3.1378	0
24/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1194.7500	986.9600	1.1948	0.9870	0
24/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2717.1600	3107.9500	2.7172	3.1080	0
24/10/2023	R209 On 02-May-24			Bond Future	12.5981	12.7402	62.0032	61.3912	0
24/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	510.0700	420.6500	0.5101	0.4207	0
24/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7163.0700	7685.6500	7.1631	7.6857	0
24/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	517.1300	426.6800	0.5171	0.4267	0
24/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7120.1700	7641.7200	7.1202	7.6417	0
24/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	524.1600	432.6700	0.5242	0.4327	0
24/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7077.3000	7597.8100	7.0773	7.5978	0
24/10/2023	R209 On 01-August-24			Bond Future	12.7148	12.8624	63.4140	62.7880	0
24/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1437.7000	1253.9200	1.4377	1.2539	0
24/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5618.7800	6061.0100	5.6188	6.0610	0
24/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1450.3900	1265.3600	1.4504	1.2654	0
24/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5584.7000	6025.6800	5.5847	6.0257	0
24/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1463.1600	1276.8800	1.4632	1.2769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5550.7400	5990.4700	5.5507	5.9905	0
24/10/2023	R209 On 07-November-24			Bond Future	12.8544	13.0083	61.7863	61.1450	101
24/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2144.5600	1904.4800	2.1446	1.9045	0
24/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4934.9000	5336.1100	4.9349	5.3361	0
24/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2161.7200	1920.3200	2.1617	1.9203	0
24/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4907.4300	5307.3200	4.9074	5.3073	0
24/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2178.7000	1935.9900	2.1787	1.9360	0
24/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4879.8300	5278.4100	4.8798	5.2784	0
24/10/2023	R210 On 02-November-23			Bond Future	224.7708	224.1785	224.7708	224.1785	136
24/10/2023	R210 On 01-February-24			Bond Future	229.7891	229.1842	229.7891	229.1842	501
24/10/2023	R210 On 02-May-24			Bond Future	231.7117	231.0931	231.7117	231.0931	0
24/10/2023	R210 On 01-August-24			Bond Future	237.0373	236.4043	237.0373	236.4043	0
24/10/2023	R210 On 07-November-24			Bond Future	239.4829	238.8344	239.4829	238.8344	0
24/10/2023	R213 On 02-November-23			Bond Future	11.2544	11.4016	80.4656	79.8472	15,173
24/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	43.9900	13.7200	0.0440	0.0137	731
24/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1385.3500	1973.5100	1.3854	1.9735	0
24/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	197.8500	84.0400	0.1979	0.0840	0
24/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	810.3000	1314.9200	0.8103	1.3149	0
24/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	212.0000	91.4200	0.2120	0.0914	0
24/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	781.8300	1279.6800	0.7818	1.2797	0
24/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	226.7800	99.2400	0.2268	0.0992	0
24/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	754.0200	1244.9100	0.7540	1.2449	0
24/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	977.4400	602.1000	0.9774	0.6021	731
24/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	198.5700	441.6600	0.1986	0.4417	0
24/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5816.6700	5198.7200	5.8167	5.1987	0
24/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0.0700	0.5500	0.0001	0.0006	731
24/10/2023	R213 On 01-February-24			Bond Future	11.3680	11.5224	82.2422	81.6103	25,883
24/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2580.5000	2210.1300	2.5805	2.2101	0
24/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1229.8800	1491.3600	1.2299	1.4914	0
24/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2606.5500	2234.0500	2.6066	2.2341	0
24/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1215.7000	1475.0500	1.2157	1.4751	0
24/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2632.5400	2257.9300	2.6325	2.2579	0
24/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1201.4900	1458.7300	1.2015	1.4587	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R213 On 02-May-24			Bond Future	11.4753	11.6373	80.5173	79.8712	0
24/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	736.1900	607.5100	0.7362	0.6075	0
24/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5712.9200	6230.3000	5.7129	6.2303	0
24/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	744.0000	614.1700	0.7440	0.6142	0
24/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5677.5000	6193.7300	5.6775	6.1937	0
24/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	751.8800	620.9000	0.7519	0.6209	0
24/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5642.1700	6157.2500	5.6422	6.1573	0
24/10/2023	R213 On 01-August-24			Bond Future	11.5795	11.7498	82.3494	81.6886	0
24/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1573.7000	1354.9200	1.5737	1.3549	0
24/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4443.9100	4885.9600	4.4439	4.8860	0
24/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1588.0700	1367.8600	1.5881	1.3679	0
24/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4417.5100	4858.1300	4.4175	4.8581	0
24/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1602.2500	1380.6200	1.6023	1.3806	0
24/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4390.9500	4830.1500	4.3910	4.8302	0
24/10/2023	R213 On 07-November-24			Bond Future	11.7189	11.8990	80.7737	80.0967	0
24/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2124.6100	1859.0200	2.1246	1.8590	0
24/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4078.1200	4489.5300	4.0781	4.4895	0
24/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2141.0600	1874.0900	2.1411	1.8741	0
24/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4055.6100	4465.6400	4.0556	4.4656	0
24/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2157.2500	1888.9200	2.1573	1.8889	0
24/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4032.8700	4441.5400	4.0329	4.4415	0
24/10/2023	R214 On 02-November-23			Bond Future	12.6850	12.7969	58.2380	57.7373	13,174
24/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6020.6100	6521.2500	6.0206	6.5213	0
24/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5967.9600	6468.6000	5.9680	6.4686	0
24/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5915.3700	6416.0100	5.9154	6.4160	0
24/10/2023	R214 On 01-February-24			Bond Future	12.8065	12.9226	59.5237	59.0123	13,804
24/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	718.2800	597.4400	0.7183	0.5974	0
24/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3801.4100	4192.0500	3.8014	4.1921	0
24/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	731.4100	608.8900	0.7314	0.6089	0
24/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3766.3600	4155.3200	3.7664	4.1553	0
24/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	744.7000	620.4900	0.7447	0.6205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3731.5200	4118.7900	3.7315	4.1188	0
24/10/2023	R214 On 02-May-24			Bond Future	12.9214	13.0418	57.5462	57.0233	2,002
24/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	491.1100	417.4900	0.4911	0.4175	0
24/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7501.2700	7950.6200	7.5013	7.9506	0
24/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	498.1200	423.6100	0.4981	0.4236	0
24/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7455.8400	7904.3000	7.4558	7.9043	0
24/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	505.0900	429.7200	0.5051	0.4297	0
24/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7410.4300	7858.0300	7.4104	7.8580	0
24/10/2023	R214 On 01-August-24			Bond Future	13.0342	13.1591	58.8557	58.3208	0
24/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1558.1800	1392.6500	1.5582	1.3927	0
24/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5540.3400	5909.7200	5.5403	5.9097	0
24/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1571.9200	1405.2800	1.5719	1.4053	0
24/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5506.0800	5874.3500	5.5061	5.8744	0
24/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1585.5400	1417.7900	1.5855	1.4178	0
24/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5471.7600	5838.9200	5.4718	5.8389	0
24/10/2023	R214 On 07-November-24			Bond Future	13.1720	13.3020	56.9668	56.4188	0
24/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2475.6000	2256.4200	2.4756	2.2564	0
24/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4990.9300	5319.7600	4.9909	5.3198	0
24/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2493.6400	2273.3800	2.4936	2.2734	0
24/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4963.5000	5291.2500	4.9635	5.2913	0
24/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2511.7500	2290.4100	2.5118	2.2904	0
24/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4936.1800	5262.8500	4.9362	5.2629	0
24/10/2023	R248 On 02-November-23			Bond Future	12.8610	12.9680	71.1906	70.6182	27,404
24/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8285.8100	8858.3000	8.2858	8.8583	0
24/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8220.1200	8792.6100	8.2201	8.7926	0
24/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8154.5200	8727.0100	8.1545	8.7270	0
24/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0.0400	0.0200	0.0000	0.0000	207
24/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6167.9800	6740.4500	6.1680	6.7405	0
24/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	92.6200	54.1600	0.0926	0.0542	207
24/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2088.2100	2622.2400	2.0882	2.6222	0
24/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3800.1400	3252.4200	3.8001	3.2524	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	13.0000	37.7700	0.0130	0.0378	207
24/10/2023	R248 On 01-February-24			Bond Future	12.9910	13.1024	72.7624	72.1775	223,887
24/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	165.5700	131.6000	0.1656	0.1316	1,000
24/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8942.8800	9493.8200	8.9429	9.4938	0
24/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	650.9800	542.1800	0.6510	0.5422	0
24/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5432.1700	5908.2800	5.4322	5.9083	0
24/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	663.9500	553.4400	0.6640	0.5534	0
24/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5385.5700	5859.9700	5.3856	5.8600	0
24/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	677.0900	564.8700	0.6771	0.5649	0
24/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5339.2200	5811.9100	5.3392	5.8119	0
24/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	879.4100	742.0200	0.8794	0.7420	100
24/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4717.5300	5165.0500	4.7175	5.1651	0
24/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2738.4600	2437.6300	2.7385	2.4376	0
24/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2166.1100	2450.1900	2.1661	2.4502	1,100
24/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3592.8500	3241.3700	3.5929	3.2414	0
24/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1638.5800	1872.0100	1.6386	1.8720	1,000
24/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5464.2400	5032.2100	5.4642	5.0322	0
24/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	939.6300	1092.5100	0.9396	1.0925	1,100
24/10/2023	R248 On 02-May-24			Bond Future	13.1144	13.2302	69.9361	69.3380	12,631
24/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	459.5600	392.0300	0.4596	0.3920	0
24/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10143.8600	10674.3900	10.1439	10.6744	0
24/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	466.4600	398.0600	0.4665	0.3981	0
24/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10085.1000	10614.7600	10.0851	10.6148	0
24/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	473.5400	404.2600	0.4735	0.4043	0
24/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10026.6200	10555.4000	10.0266	10.5554	0
24/10/2023	R248 On 01-August-24			Bond Future	13.2361	13.3566	71.5274	70.9157	13,000
24/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1814.7200	1631.2800	1.8147	1.6313	0
24/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6926.1000	7354.3200	6.9261	7.3543	0
24/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1830.5900	1645.9200	1.8306	1.6459	0
24/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6883.7900	7310.7800	6.8838	7.3108	0
24/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1846.7800	1660.8700	1.8468	1.6609	0
24/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6841.8800	7267.6300	6.8419	7.2676	0
24/10/2023	R248 On 07-November-24			Bond Future	13.3842	13.5101	68.7985	68.1719	0
24/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2940.8300	2692.8300	2.9408	2.6928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6099.7300	6478.3800	6.0997	6.4784	0
24/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2962.2100	2712.9900	2.9622	2.7130	0
24/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6066.6800	6444.1100	6.0667	6.4441	0
24/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2983.6600	2733.2200	2.9837	2.7332	0
24/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6033.7800	6409.9900	6.0338	6.4100	0
24/10/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0