



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

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	2025 On 02-November-23			Bond Future	172.8860	172.8623	172.8860	172.8623	5,228
20/09/2023	2025 On 01-February-24			Bond Future	174.9735	174.9477	174.9735	174.9477	2,884
20/09/2023	2025 On 02-May-24			Bond Future	178.8835	178.8554	178.8835	178.8554	0
20/09/2023	2025 On 01-August-24			Bond Future	181.0130	180.9803	181.0130	180.9803	0
20/09/2023	2025 On 07-November-24			Bond Future	185.2675	185.2312	185.2675	185.2312	0
20/09/2023	2029 On 02-November-23			Bond Future	125.2499	124.9911	125.2499	124.9911	2,068
20/09/2023	2029 On 01-February-24			Bond Future	128.0609	127.7966	128.0609	127.7966	728
20/09/2023	2029 On 02-May-24			Bond Future	129.5573	129.2833	129.5573	129.2833	0
20/09/2023	2029 On 01-August-24			Bond Future	132.4313	132.1496	132.4313	132.1496	0
20/09/2023	2029 On 07-November-24			Bond Future	134.1431	133.8522	134.1431	133.8522	0
20/09/2023	2030 On 02-November-23			Bond Future	10.4767	10.5111	90.9985	90.8551	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
20/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	23.4900	20.9000	0.0235	0.0209	800
20/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3911.0900	4051.9400	3.9111	4.0519	0
20/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	153.5800	140.1500	0.1536	0.1402	500
20/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2645.2700	2775.2800	2.6453	2.7753	0
20/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	323.6600	298.9000	0.3237	0.2989	800
20/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2041.6700	2160.3500	2.0417	2.1604	0
20/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	850.2600	798.9800	0.8503	0.7990	500
20/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1212.9700	1305.1300	1.2130	1.3051	0
20/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1398.3200	1326.9400	1.3983	1.3269	500
20/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	802.5500	874.6100	0.8026	0.8746	0
20/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1907.8500	1822.0200	1.9079	1.8220	0
20/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	570.9600	628.5700	0.5710	0.6286	0
20/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1937.9200	1851.3400	1.9379	1.8513	0
20/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	560.0900	616.9500	0.5601	0.6170	0
20/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1968.0500	1880.7200	1.9681	1.8807	0
20/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	549.3000	605.4100	0.5493	0.6054	0
20/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2938.1700	2831.4200	2.9382	2.8314	500
20/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	302.9000	339.5900	0.3029	0.3396	0
20/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4030.1700	3909.2900	4.0302	3.9093	0
20/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	160.0900	182.6500	0.1601	0.1827	500
20/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4539.4600	4413.8800	4.5395	4.4139	0
20/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	119.0200	136.8800	0.1190	0.1369	800
20/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7131.7500	6993.4000	7.1318	6.9934	0
20/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	25.8800	30.9700	0.0259	0.0310	500
20/09/2023	2030 On 01-February-24			Bond Future	10.5526	10.5888	89.0128	88.8664	0
20/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	547.9500	523.0200	0.5480	0.5230	400
20/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4635.7200	4757.1800	4.6357	4.7572	0
20/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	867.7400	831.2400	0.8677	0.8312	500
20/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3599.0000	3708.8900	3.5990	3.7089	0
20/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	915.4800	877.3600	0.9155	0.8774	1,360
20/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3478.9200	3587.1900	3.4789	3.5872	0
20/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1003.7300	962.7000	1.0037	0.9627	500
20/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3274.4000	3379.7600	3.2744	3.3798	0
20/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1102.8000	1058.7100	1.1028	1.0587	400

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20/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3081.8700	3184.1700	3.0819	3.1842	0
20/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1239.2000	1191.0700	1.2392	1.1911	200
20/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2845.0600	2943.3200	2.8451	2.9433	0
20/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1639.0100	1580.1200	1.6390	1.5801	500
20/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2299.7600	2387.2600	2.2998	2.3873	0
20/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3038.8400	2951.8200	3.0388	2.9518	0
20/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1252.1000	1311.4700	1.2521	1.3115	700
20/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3902.1900	3802.8200	3.9022	3.8028	0
20/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	903.7400	950.7600	0.9037	0.9508	1,360
20/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4019.0100	3918.1800	4.0190	3.9182	0
20/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	865.7500	911.3100	0.8658	0.9113	0
20/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4048.3800	3947.1900	4.0484	3.9472	0
20/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	856.4800	901.6800	0.8565	0.9017	0
20/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4077.8300	3976.2800	4.0778	3.9763	0
20/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	847.3000	892.1400	0.8473	0.8921	0
20/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5243.1700	5129.5300	5.2432	5.1295	0
20/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	560.9500	593.7000	0.5610	0.5937	200
20/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5561.7300	5445.3800	5.5617	5.4454	0
20/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	502.6400	532.6800	0.5026	0.5327	500
20/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5593.7000	5477.0900	5.5937	5.4771	0
20/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	497.0400	526.8200	0.4970	0.5268	500
20/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6373.1400	6250.8400	6.3731	6.2508	0
20/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	381.1000	405.1900	0.3811	0.4052	400
20/09/2023	2030 On 02-May-24			Bond Future	10.6420	10.6805	90.9801	90.8297	0
20/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	940.3400	904.8800	0.9403	0.9049	1,000
20/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4889.4400	5004.4600	4.8894	5.0045	0
20/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1095.2900	1055.1200	1.0953	1.0551	0
20/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4427.2700	4537.5800	4.4273	4.5376	0
20/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1107.2600	1066.7600	1.1073	1.0668	0
20/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4398.2800	4508.2600	4.3983	4.5083	0
20/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1119.3300	1078.4800	1.1193	1.0785	0
20/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4369.4100	4479.0400	4.3694	4.4790	0
20/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1568.6600	1516.0100	1.5687	1.5160	1,000
20/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3480.3800	3578.2100	3.4804	3.5782	0

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20/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2397.7700	2327.5000	2.3978	2.3275	500
20/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2483.9700	2564.1800	2.4840	2.5642	0
20/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2828.0200	2750.2000	2.8280	2.7502	1,080
20/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2134.7800	2207.4400	2.1348	2.2074	0
20/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3542.1100	3453.5600	3.5421	3.4536	500
20/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1695.6100	1757.5400	1.6956	1.7575	0
20/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5800.6200	5688.2800	5.8006	5.6883	0
20/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	896.5800	934.7200	0.8966	0.9347	1,000
20/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7125.4700	7003.8600	7.1255	7.0039	0
20/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	636.1900	665.0600	0.6362	0.6651	1,080
20/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9483.1600	9348.8500	9.4832	9.3489	0
20/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	309.0200	325.1900	0.3090	0.3252	500
20/09/2023	2030 On 01-August-24			Bond Future	10.7450	10.7860	88.9711	88.8162	0
20/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2080.9000	2018.8100	2.0809	2.0188	0
20/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3510.5100	3603.3300	3.5105	3.6033	0
20/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2098.3900	2035.9600	2.0984	2.0360	0
20/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3489.5100	3581.9900	3.4895	3.5820	0
20/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2115.6400	2052.8700	2.1156	2.0529	0
20/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3468.2800	3560.4200	3.4683	3.5604	0
20/09/2023	2030 On 07-November-24			Bond Future	10.8685	10.9126	91.0364	90.8764	0
20/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2824.4700	2750.0400	2.8245	2.7500	0
20/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3291.9900	3377.5100	3.2920	3.3775	0
20/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2843.5800	2768.8500	2.8436	2.7689	0
20/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3274.5900	3359.8100	3.2746	3.3598	0
20/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2863.1300	2788.1000	2.8631	2.7881	0
20/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3257.6600	3342.5800	3.2577	3.3426	0
20/09/2023	2032 On 02-November-23			Bond Future	11.4141	11.4189	84.0324	84.0099	171,435
20/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	8.8400	9.3600	0.0088	0.0094	7,750
20/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5222.0700	5245.0400	5.2221	5.2450	0
20/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	40.7400	42.2300	0.0407	0.0422	500
20/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4091.8100	4115.7500	4.0918	4.1158	0
20/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	43.6600	45.2200	0.0437	0.0452	500
20/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4044.6500	4068.6600	4.0447	4.0687	0
20/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	92.7900	95.2200	0.0928	0.0952	500

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20/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3495.7800	3520.6600	3.4958	3.5207	0
20/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	191.3800	194.8100	0.1914	0.1948	10,000
20/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2903.4400	2929.3200	2.9034	2.9293	0
20/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	359.0200	363.1600	0.3590	0.3632	0
20/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2338.7700	2365.3600	2.3388	2.3654	500
20/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	493.5900	497.8500	0.4936	0.4979	500
20/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2037.8700	2064.5800	2.0379	2.0646	0
20/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	735.0200	738.9700	0.7350	0.7390	0
20/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1655.4200	1681.8200	1.6554	1.6818	0
20/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	755.7800	759.6800	0.7558	0.7597	0
20/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1628.4400	1654.7900	1.6284	1.6548	0
20/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	776.9700	780.8200	0.7770	0.7808	0
20/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1601.9200	1628.2200	1.6019	1.6282	0
20/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	864.4200	868.0300	0.8644	0.8680	0
20/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1498.9000	1524.9600	1.4989	1.5250	500
20/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1428.8200	1430.2500	1.4288	1.4303	0
20/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1025.7800	1049.6600	1.0258	1.0497	500
20/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1726.0800	1726.1200	1.7261	1.7261	0
20/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	857.0100	879.5000	0.8570	0.8795	15,500
20/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2314.9100	2312.1300	2.3149	2.3121	0
20/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	615.6300	635.3000	0.6156	0.6353	500
20/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2737.8100	2733.0500	2.7378	2.7331	0
20/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	491.1800	508.8700	0.4912	0.5089	0
20/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4104.5400	4094.1300	4.1045	4.0941	0
20/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	244.6500	256.6900	0.2447	0.2567	500
20/09/2023	2032 On 01-February-24			Bond Future	11.5194	11.5243	85.8978	85.8751	0
20/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	305.3100	306.8000	0.3053	0.3068	1,200
20/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7645.2700	7669.4900	7.6453	7.6695	0
20/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	724.3600	725.4600	0.7244	0.7255	500
20/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5147.8100	5171.6400	5.1478	5.1716	0
20/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	931.5500	932.2800	0.9316	0.9323	1,200
20/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4523.3300	4546.7900	4.5233	4.5468	0
20/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	958.3900	959.0700	0.9584	0.9591	200
20/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4453.0100	4476.4200	4.4530	4.4764	0

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20/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1446.5600	1446.1000	1.4466	1.4461	500
20/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3453.0600	3475.3300	3.4531	3.4753	0
20/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2964.5000	2960.0700	2.9645	2.9601	0
20/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1912.1600	1930.4600	1.9122	1.9305	200
20/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3187.7000	3182.7000	3.1877	3.1827	0
20/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1774.4300	1792.1600	1.7744	1.7922	0
20/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3216.1700	3211.1000	3.2162	3.2111	0
20/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1757.9300	1775.5900	1.7579	1.7756	0
20/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3244.5500	3239.4100	3.2446	3.2394	0
20/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1741.3700	1758.9600	1.7414	1.7590	0
20/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5285.6300	5275.7300	5.2856	5.2757	0
20/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	929.8800	942.7100	0.9299	0.9427	200
20/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5693.7800	5683.0400	5.6938	5.6830	0
20/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	825.8200	837.8100	0.8258	0.8378	1,200
20/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6074.0500	6062.5700	6.0741	6.0626	0
20/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	740.4300	751.6800	0.7404	0.7517	500
20/09/2023	2032 On 02-May-24			Bond Future	11.6339	11.6393	83.6349	83.6109	0
20/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	874.9500	874.3400	0.8750	0.8743	1,000
20/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6861.7900	6885.2000	6.8618	6.8852	0
20/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1057.3100	1056.2400	1.0573	1.0562	0
20/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6165.0000	6187.9500	6.1650	6.1880	0
20/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1069.3800	1068.2900	1.0694	1.0683	0
20/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6128.5500	6151.4800	6.1286	6.1515	0
20/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1081.7600	1080.6300	1.0818	1.0806	0
20/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6092.4600	6115.3500	6.0925	6.1154	0
20/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1119.2500	1118.0400	1.1193	1.1180	500
20/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5984.7200	6007.5300	5.9847	6.0075	0
20/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1196.6100	1195.2300	1.1966	1.1952	1,550
20/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5772.5600	5795.2000	5.7726	5.7952	0
20/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1495.6900	1493.5800	1.4957	1.4936	1,000
20/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5068.0000	5089.9100	5.0680	5.0899	0
20/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1880.1300	1877.0900	1.8801	1.8771	500
20/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4370.2500	4391.2300	4.3703	4.3912	0
20/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2395.6800	2391.4400	2.3957	2.3914	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
20/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3683.5400	3703.3200	3.6835	3.7033	0
20/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6704.0600	6691.6900	6.7041	6.6917	0
20/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1264.3300	1275.9800	1.2643	1.2760	1,000
20/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7617.5800	7603.8900	7.6176	7.6039	0
20/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1038.5600	1048.8900	1.0386	1.0489	500
20/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8181.6600	8167.2300	8.1817	8.1672	0
20/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	921.7000	931.2900	0.9217	0.9313	1,550
20/09/2023	2032 On 01-August-24			Bond Future	11.7590	11.7648	85.4697	85.4441	0
20/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2050.6500	2045.7200	2.0507	2.0457	0
20/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4865.3900	4886.0300	4.8654	4.8860	0
20/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2068.1200	2063.1500	2.0681	2.0632	0
20/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4837.1500	4857.7500	4.8372	4.8578	0
20/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2085.3800	2080.3600	2.0854	2.0804	0
20/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4808.7300	4829.2800	4.8087	4.8293	0
20/09/2023	2032 On 07-November-24			Bond Future	11.9140	11.9205	83.2878	83.2603	0
20/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2709.5100	2701.7400	2.7095	2.7017	0
20/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4625.8600	4645.6000	4.6259	4.6456	0
20/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2728.5900	2720.7800	2.7286	2.7208	0
20/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4601.1500	4620.8500	4.6012	4.6209	0
20/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2747.7400	2739.8800	2.7477	2.7399	0
20/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4576.5500	4596.2000	4.5766	4.5962	0
20/09/2023	2033 On 02-November-23			Bond Future	117.2169	117.2373	117.2169	117.2373	2,258
20/09/2023	2033 On 01-February-24			Bond Future	119.8476	119.8686	119.8476	119.8686	5,737
20/09/2023	2033 On 02-May-24			Bond Future	121.0656	121.0837	121.0656	121.0837	0
20/09/2023	2033 On 01-August-24			Bond Future	123.7512	123.7683	123.7512	123.7683	0
20/09/2023	2033 On 07-November-24			Bond Future	125.1607	125.1751	125.1607	125.1751	0
20/09/2023	2037 On 02-November-23			Bond Future	12.4666	12.4874	76.8603	76.7530	71,295
20/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	119.9800	117.2600	0.1200	0.1173	0
20/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5086.9700	5191.4700	5.0870	5.1915	0
20/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	124.7000	121.8500	0.1247	0.1219	0
20/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5034.9200	5139.2900	5.0349	5.1393	0
20/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	129.5700	126.5900	0.1296	0.1266	0
20/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4983.0800	5087.3200	4.9831	5.0873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	545.9100	531.3700	0.5459	0.5314	731
20/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2907.4100	3000.0900	2.9074	3.0001	0
20/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1628.4700	1588.4400	1.6285	1.5884	731
20/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1353.2700	1420.4600	1.3533	1.4205	0
20/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6935.7700	6838.9700	6.9358	6.8390	0
20/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	86.9300	97.3500	0.0869	0.0974	731
20/09/2023	2037 On 01-February-24			Bond Future	12.5892	12.6108	74.3103	74.2009	76,958
20/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1520.8500	1490.5200	1.5209	1.4905	2,500
20/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4120.7100	4199.7800	4.1207	4.1998	0
20/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1999.4500	1962.1800	1.9995	1.9622	0
20/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3437.3700	3509.5000	3.4374	3.5095	0
20/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2022.9300	1985.3300	2.0229	1.9853	0
20/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3408.6500	3480.4500	3.4087	3.4805	0
20/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2046.7300	2008.8100	2.0467	2.0088	0
20/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3380.3000	3451.7800	3.3803	3.4518	0
20/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3711.0800	3654.2200	3.7111	3.6542	0
20/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2010.1200	2062.6600	2.0101	2.0627	2,500
20/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7181.3300	7099.8100	7.1813	7.0998	0
20/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	810.7300	838.6100	0.8107	0.8386	2,500
20/09/2023	2037 On 02-May-24			Bond Future	12.7208	12.7434	75.9524	75.8398	0
20/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	956.1000	936.7800	0.9561	0.9368	0
20/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7830.0400	7923.2500	7.8300	7.9233	0
20/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	966.7600	947.2400	0.9668	0.9472	0
20/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7783.9500	7876.9600	7.7840	7.8770	0
20/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	977.6800	957.9800	0.9777	0.9580	0
20/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7738.1700	7831.0000	7.7382	7.8310	0
20/09/2023	2037 On 01-August-24			Bond Future	12.8644	12.8882	73.3628	73.2468	0
20/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2268.8800	2232.0400	2.2689	2.2320	0
20/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6205.5700	6284.6900	6.2056	6.2847	0
20/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2287.6800	2250.6100	2.2877	2.2506	0
20/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6171.6000	6250.4900	6.1716	6.2505	0
20/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2306.5600	2269.2600	2.3066	2.2693	0
20/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6137.7600	6216.4200	6.1378	6.2164	0
20/09/2023	2037 On 07-November-24			Bond Future	13.0250	13.0500	75.0641	74.9442	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3318.6200	3270.4000	3.3186	3.2704	0
20/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5547.8600	5619.5200	5.5479	5.6195	0
20/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3340.7800	3292.3400	3.3408	3.2923	0
20/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5519.9700	5591.4100	5.5200	5.5914	0
20/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3363.3200	3314.6700	3.3633	3.3147	0
20/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5492.5000	5563.7300	5.4925	5.5637	0
20/09/2023	2038 On 02-November-23			Bond Future	127.3027	126.5919	127.3027	126.5919	4,695
20/09/2023	2038 On 01-February-24			Bond Future	128.1433	127.4144	128.1433	127.4144	0
20/09/2023	2038 On 02-May-24			Bond Future	131.0065	130.2601	131.0065	130.2601	0
20/09/2023	2038 On 01-August-24			Bond Future	131.8436	131.0771	131.8436	131.0771	0
20/09/2023	2038 On 07-November-24			Bond Future	134.9412	134.1545	134.9412	134.1545	0
20/09/2023	2040 On 02-November-23			Bond Future	12.6773	12.6828	77.3252	77.2951	49,510
20/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	46.6400	48.7300	0.0466	0.0487	875
20/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6912.6400	6944.8200	6.9126	6.9448	0
20/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	64.2300	66.7900	0.0642	0.0668	0
20/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6433.1400	6465.7900	6.4331	6.4658	0
20/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	66.7900	69.4000	0.0668	0.0694	0
20/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6373.8900	6406.5900	6.3739	6.4066	0
20/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	69.4200	72.1000	0.0694	0.0721	0
20/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6314.7900	6347.5600	6.3148	6.3476	0
20/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	146.7200	150.7400	0.1467	0.1507	128
20/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5172.5000	5206.6100	5.1725	5.2066	0
20/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	400.8000	406.6800	0.4008	0.4067	875
20/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3649.9400	3685.9100	3.6499	3.6859	0
20/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1350.6300	1354.4600	1.3506	1.3545	128
20/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1772.9900	1806.9100	1.7730	1.8069	0
20/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2506.7300	2504.1000	2.5067	2.5041	0
20/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	939.6800	967.1400	0.9397	0.9671	875
20/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5217.1900	5200.6600	5.2172	5.2007	0
20/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	254.3100	267.8700	0.2543	0.2679	128
20/09/2023	2040 On 01-February-24			Bond Future	12.8014	12.8071	74.5352	74.5046	94,218
20/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1668.8700	1667.1500	1.6689	1.6672	0
20/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4260.1700	4288.9900	4.2602	4.2890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1690.7600	1688.9800	1.6908	1.6890	0
20/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4225.6300	4254.3900	4.2256	4.2544	0
20/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1712.6300	1710.7900	1.7126	1.7108	0
20/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4191.1300	4219.8300	4.1911	4.2198	0
20/09/2023	2040 On 02-May-24			Bond Future	12.9338	12.9399	76.1822	76.1502	0
20/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	968.3200	966.9800	0.9683	0.9670	0
20/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8541.2000	8571.8300	8.5412	8.5718	0
20/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	979.4900	978.1200	0.9795	0.9781	0
20/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8491.1800	8521.7800	8.4912	8.5218	0
20/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	990.5800	989.1700	0.9906	0.9892	0
20/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8441.1600	8471.7200	8.4412	8.4717	0
20/09/2023	2040 On 01-August-24			Bond Future	13.0777	13.0843	73.3472	73.3135	0
20/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2395.4300	2388.9400	2.3954	2.3889	0
20/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6475.1500	6502.2900	6.4752	6.5023	0
20/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2415.6000	2409.0600	2.4156	2.4091	0
20/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6439.1900	6466.2800	6.4392	6.4663	0
20/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2435.6000	2429.0000	2.4356	2.4290	0
20/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6403.1300	6430.1600	6.4031	6.4302	0
20/09/2023	2040 On 07-November-24			Bond Future	13.2377	13.2447	75.0476	75.0120	0
20/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3571.0600	3560.1300	3.5711	3.5601	0
20/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5627.0300	5651.7500	5.6270	5.6518	0
20/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3595.0400	3584.0500	3.5950	3.5841	0
20/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5598.2000	5622.8600	5.5982	5.6229	0
20/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3619.0900	3608.0400	3.6191	3.6080	0
20/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5569.5000	5594.1000	5.5695	5.5941	0
20/09/2023	2044 On 02-November-23			Bond Future	12.7761	12.7713	73.3802	73.4061	52,387
20/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	38.0300	41.5300	0.0380	0.0415	0
20/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7239.0500	7216.6600	7.2391	7.2167	0
20/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	39.6700	43.2800	0.0397	0.0433	0
20/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7177.1000	7154.8200	7.1771	7.1548	0
20/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	41.3700	45.1000	0.0414	0.0451	0
20/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7115.3000	7093.1400	7.1153	7.0931	0
20/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	219.8400	231.8600	0.2198	0.2319	5,860
20/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4641.6800	4627.8100	4.6417	4.6278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1508.2100	1539.3400	1.5082	1.5393	0
20/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1649.5000	1654.7400	1.6495	1.6547	5,860
20/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2279.9300	2314.0100	2.2799	2.3140	0
20/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1084.6300	1092.8200	1.0846	1.0928	6,375
20/09/2023	2044 On 01-February-24			Bond Future	12.8976	12.8926	70.6278	70.6545	31,894
20/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1330.8800	1348.4000	1.3309	1.3484	0
20/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4811.1900	4802.0800	4.8112	4.8021	0
20/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1349.4800	1367.1300	1.3495	1.3671	0
20/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4772.0800	4763.1000	4.7721	4.7631	0
20/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1368.3900	1386.1600	1.3684	1.3862	0
20/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4733.3600	4724.5000	4.7334	4.7245	0
20/09/2023	2044 On 02-May-24			Bond Future	13.0266	13.0216	72.1884	72.2150	0
20/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	923.5300	934.3500	0.9235	0.9344	0
20/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8807.9500	8792.2200	8.8080	8.7922	0
20/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	934.2500	945.1400	0.9343	0.9451	0
20/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8756.1500	8740.4900	8.7562	8.7405	0
20/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	945.2200	956.1900	0.9452	0.9562	0
20/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8704.6800	8689.1000	8.7047	8.6891	0
20/09/2023	2044 On 01-August-24			Bond Future	13.1666	13.1615	69.3910	69.4172	0
20/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2130.6100	2145.4900	2.1306	2.1455	0
20/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6951.5900	6940.2500	6.9516	6.9403	0
20/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2149.4900	2164.4400	2.1495	2.1644	0
20/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6913.0000	6901.7300	6.9130	6.9017	0
20/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2168.4700	2183.4900	2.1685	2.1835	0
20/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6874.5700	6863.3700	6.8746	6.8634	0
20/09/2023	2044 On 07-November-24			Bond Future	13.3216	13.3165	70.9995	71.0251	0
20/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3564.2400	3581.3700	3.5642	3.5814	0
20/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5744.9300	5736.4000	5.7449	5.7364	0
20/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3588.1800	3605.3600	3.5882	3.6054	0
20/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5715.8000	5707.3200	5.7158	5.7073	0
20/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3611.8900	3629.1200	3.6119	3.6291	0
20/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5686.5100	5678.0800	5.6865	5.6781	0
20/09/2023	2046 On 02-November-23			Bond Future	109.1779	109.1951	109.1779	109.1951	16,148
20/09/2023	2046 On 01-February-24			Bond Future	111.6281	111.6460	111.6281	111.6460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	2046 On 02-May-24			Bond Future	111.9772	111.9902	111.9772	111.9902	0
20/09/2023	2046 On 01-August-24			Bond Future	114.4606	114.4726	114.4606	114.4726	0
20/09/2023	2046 On 07-November-24			Bond Future	114.9480	114.9576	114.9480	114.9576	0
20/09/2023	2050 On 02-November-23			Bond Future	110.7293	110.0917	110.7293	110.0917	14,081
20/09/2023	2050 On 01-February-24			Bond Future	110.9668	110.3132	110.9668	110.3132	0
20/09/2023	2050 On 02-May-24			Bond Future	113.4463	112.7771	113.4463	112.7771	0
20/09/2023	2050 On 01-August-24			Bond Future	113.6575	112.9694	113.6575	112.9694	0
20/09/2023	2050 On 07-November-24			Bond Future	116.3275	115.6213	116.3275	115.6213	0
20/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	AL37 On 02-November-23			Index Future	905.8070	904.9520	905.8070	904.9520	0
20/09/2023	AL37 On 01-February-24			Index Future	925.9160	925.0420	925.9160	925.0420	0
20/09/2023	AL37 On 02-May-24			Index Future	946.3910	945.4960	946.3910	945.4960	0
20/09/2023	AL37 On 01-August-24			Index Future	967.1770	966.2600	967.1770	966.2600	0
20/09/2023	AL37 On 07-November-24			Index Future	989.7010	988.7590	989.7010	988.7590	0
20/09/2023	AL7T On 02-November-23			Index Future	1019.7910	1019.0900	1019.7910	1,019.0900	0
20/09/2023	AL7T On 01-February-24			Index Future	1042.4300	1041.7140	1042.4300	1,041.7140	0
20/09/2023	AL7T On 02-May-24			Index Future	1065.4820	1064.7480	1065.4820	1,064.7480	0
20/09/2023	AL7T On 01-August-24			Index Future	1088.8840	1088.1300	1088.8840	1,088.1300	0
20/09/2023	AL7T On 07-November-24			Index Future	1114.2420	1113.4670	1114.2420	1,113.4670	0
20/09/2023	ALBI On 02-November-23			Index Future	891.9000	891.4070	891.9000	891.4070	107
20/09/2023	ALBI On 01-February-24			Index Future	911.7000	911.1960	911.7000	911.1960	0
20/09/2023	ALBI On 02-May-24			Index Future	931.8610	931.3440	931.8610	931.3440	0
20/09/2023	ALBI On 01-August-24			Index Future	952.3280	951.7970	952.3280	951.7970	0
20/09/2023	ALBI On 07-November-24			Index Future	974.5060	973.9590	974.5060	973.9590	0
20/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	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
20/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	CI43 On 31-January-43			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
20/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	ES33 On 02-November-23			Bond Future	12.9571	12.9794	71.1735	71.0777	0
20/09/2023	ES33 On 01-February-24			Bond Future	13.1155	13.1387	72.7709	72.6731	0
20/09/2023	ES33 On 02-May-24			Bond Future	13.2810	13.3055	70.5977	70.4970	0
20/09/2023	ES33 On 01-August-24			Bond Future	13.4575	13.4832	72.1622	72.0584	0
20/09/2023	ES33 On 07-November-24			Bond Future	13.6730	13.7003	70.0518	69.9444	0
20/09/2023	ES42 On 02-November-23			Bond Future	13.4594	13.4662	66.7715	66.7385	0
20/09/2023	ES42 On 01-February-24			Bond Future	13.6050	13.6121	68.2701	68.2365	0
20/09/2023	ES42 On 02-May-24			Bond Future	13.7621	13.7696	65.5329	65.4979	0
20/09/2023	ES42 On 01-August-24			Bond Future	13.9253	13.9333	66.9838	66.9471	0
20/09/2023	ES42 On 07-November-24			Bond Future	14.1201	14.1288	64.2858	64.2470	0
20/09/2023	GOVI On 02-November-23			GOVI	879.2170	878.7220	879.2170	878.7220	819
20/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	65830.0000	70780.0000	6.5830	7.0780	0
20/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	65930.0000	70880.0000	6.5930	7.0880	0
20/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	66030.0000	70980.0000	6.6030	7.0980	0
20/09/2023	GOVI On 01-February-24			GOVI	898.7350	898.2290	898.7350	898.2290	0
20/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	187550.0000	182490.0000	18.7550	18.2490	0
20/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	187450.0000	182390.0000	18.7450	18.2390	0
20/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	187350.0000	182290.0000	18.7350	18.2290	0
20/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-May-24			GOVI	918.6100	918.0910	918.6100	918.0910	0
20/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	323600.0000	328790.0000	32.3600	32.8790	0
20/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	323700.0000	328890.0000	32.3700	32.8890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	323800.0000	328990.0000	32.3800	32.8990	0
20/09/2023	GOVI On 01-August-24			GOVI	938.7850	938.2520	938.7850	938.2520	0
20/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	45850.0000	51180.0000	4.5850	5.1180	0
20/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	45950.0000	51280.0000	4.5950	5.1280	0
20/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	46050.0000	51380.0000	4.6050	5.1380	0
20/09/2023	GOVI On 07-November-24			GOVI	960.6480	960.0990	960.6480	960.0990	0
20/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	118680.0000	113190.0000	11.8680	11.3190	0
20/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	118580.0000	113090.0000	11.8580	11.3090	0
20/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	118480.0000	112990.0000	11.8480	11.2990	0
20/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/09/2023	IGOV On 02-November-23			Index Future	330.2060	329.5400	330.2060	329.5400	475
20/09/2023	IGOV On 01-February-24			Index Future	337.6170	336.9360	337.6170	336.9360	0
20/09/2023	IGOV On 02-May-24			Index Future	345.1620	344.4650	345.1620	344.4650	0
20/09/2023	IGOV On 01-August-24			Index Future	352.8200	352.1070	352.8200	352.1070	0
20/09/2023	IGOV On 07-November-24			Index Future	361.1180	360.3860	361.1180	360.3860	0
20/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
20/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

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20/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3700	91.6670	91.6300	0
20/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3800	8.3900	91.6200	91.6100	0
20/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.4400	8.3300	91.5600	91.6700	0
20/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4400	8.4300	91.5600	91.5700	0
20/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4200	8.4200	91.5800	91.5800	0
20/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4000	8.4400	91.6000	91.5600	0
20/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2300	8.4000	91.7700	91.6000	0
20/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0400	8.2300	91.9600	91.7700	0
20/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9200	8.1100	92.0800	91.8900	0
20/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.8600	7.9500	92.1400	92.0500	0
20/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.8200	7.8900	92.1800	92.1100	0
20/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.8800	7.8600	92.1200	92.1400	0
20/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.8600	7.8600	92.1400	92.1400	0
20/09/2023	R035 On 02-November-23			Bond Future	12.1226	12.1435	81.9225	81.8140	181,086
20/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	9.7100	9.6800	0.0097	0.0097	400
20/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8393.2100	8501.6700	8.3932	8.5017	0
20/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	87.1500	85.2800	0.0872	0.0853	400
20/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5550.3300	5656.9500	5.5503	5.6570	0
20/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	252.0200	245.5700	0.2520	0.2456	0
20/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4082.6200	4184.6600	4.0826	4.1847	0
20/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	260.3200	253.6500	0.2603	0.2537	0
20/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4035.4100	4137.2300	4.0354	4.1372	0
20/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	268.8400	261.9200	0.2688	0.2619	0
20/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3988.4600	4090.0300	3.9885	4.0900	0
20/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	590.6700	574.9200	0.5907	0.5749	6,500
20/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2831.9500	2924.6900	2.8320	2.9247	0
20/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	654.3700	636.9300	0.6544	0.6369	731
20/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2679.7500	2770.8000	2.6798	2.7708	0
20/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1835.5700	1791.3600	1.8356	1.7914	731



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1228.2200	1292.5000	1.2282	1.2925	0
20/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4049.5700	3972.7000	4.0496	3.9727	0
20/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	389.2500	420.8700	0.3893	0.4209	400
20/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7222.1500	7123.2900	7.2222	7.1233	0
20/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	78.0900	87.7200	0.0781	0.0877	731
20/09/2023	R035 On 01-February-24			Bond Future	12.2477	12.2694	83.7410	83.6304	0
20/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	238.0800	232.1100	0.2381	0.2321	400
20/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9182.8700	9287.5600	9.1829	9.2876	0
20/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	568.7500	555.1100	0.5688	0.5551	400
20/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6623.2400	6720.2600	6.6232	6.7203	0
20/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2477.9000	2433.3200	2.4779	2.4333	0
20/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2824.0400	2890.1200	2.8240	2.8901	0
20/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2504.3800	2459.4700	2.5044	2.4595	0
20/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2799.2300	2864.9800	2.7992	2.8650	0
20/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2531.2000	2485.9500	2.5312	2.4860	0
20/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2774.8200	2840.2300	2.7748	2.8402	0
20/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6728.2100	6647.6200	6.7282	6.6476	0
20/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	869.9100	899.9800	0.8699	0.9000	400
20/09/2023	R035 On 02-May-24			Bond Future	12.3713	12.3941	81.0801	80.9661	0
20/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1052.7000	1031.1900	1.0527	1.0312	0
20/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7285.0300	7377.4300	7.2850	7.3774	0
20/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1064.3700	1042.6500	1.0644	1.0427	0
20/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7241.1300	7333.3200	7.2411	7.3333	0
20/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1075.9300	1054.0100	1.0759	1.0540	0
20/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7197.1800	7289.1700	7.1972	7.2892	0
20/09/2023	R035 On 01-August-24			Bond Future	12.5032	12.5271	82.8590	82.7416	0
20/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2294.6600	2256.5200	2.2947	2.2565	0
20/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5902.7100	5981.9800	5.9027	5.9820	0
20/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2313.8200	2275.4500	2.3138	2.2755	0
20/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5869.7100	5948.7500	5.8697	5.9488	0
20/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2333.0800	2294.4800	2.3331	2.2945	0
20/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5836.8500	5915.6600	5.8369	5.9157	0
20/09/2023	R035 On 07-November-24			Bond Future	12.6678	12.6932	80.2675	80.1460	0
20/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3089.3400	3041.8500	3.0893	3.0419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5525.3800	5599.3400	5.5254	5.5993	0
20/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3110.2300	3062.5200	3.1102	3.0625	0
20/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5496.3100	5570.0500	5.4963	5.5701	0
20/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3131.2000	3083.2600	3.1312	3.0833	0
20/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5467.3600	5540.8700	5.4674	5.5409	0
20/09/2023	R053 On 02-November-23			Bond Future	12.6127	12.6076	93.5617	93.5983	5,189
20/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2952.5100	2999.3500	2.9525	2.9994	0
20/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1558.1100	1568.3800	1.5581	1.5684	0
20/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2996.2700	3043.2300	2.9963	3.0432	0
20/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1532.2400	1542.6300	1.5322	1.5426	0
20/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3040.1800	3087.2500	3.0402	3.0873	0
20/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1506.6100	1517.1100	1.5066	1.5171	0
20/09/2023	R053 On 01-February-24			Bond Future	12.7270	12.7217	95.6387	95.6763	0
20/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4586.9200	4622.8900	4.5869	4.6229	0
20/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3245.1000	3243.4200	3.2451	3.2434	0
20/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4627.7300	4663.8000	4.6277	4.6638	0
20/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3217.3900	3215.8100	3.2174	3.2158	0
20/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4668.6700	4704.8400	4.6687	4.7048	0
20/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3189.9000	3188.4200	3.1899	3.1884	0
20/09/2023	R053 On 02-May-24			Bond Future	12.8479	12.8425	91.8883	91.9258	0
20/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5597.6800	5629.8900	5.5977	5.6299	0
20/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4420.7200	4415.4000	4.4207	4.4154	0
20/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5636.7400	5669.0300	5.6367	5.6690	0
20/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4392.2600	4387.0200	4.3923	4.3870	0
20/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5676.1700	5708.5400	5.6762	5.7085	0
20/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4364.2700	4359.1100	4.3643	4.3591	0
20/09/2023	R053 On 01-August-24			Bond Future	12.9754	12.9699	93.9034	93.9407	0
20/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6221.6600	6251.4700	6.2217	6.2515	0
20/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5182.4100	5174.9600	5.1824	5.1750	0
20/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6259.3400	6289.2100	6.2593	6.2892	0
20/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5153.6300	5146.2400	5.1536	5.1462	0
20/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6297.0800	6327.0300	6.2971	6.3270	0
20/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5125.0100	5117.7000	5.1250	5.1177	0
20/09/2023	R053 On 07-November-24			Bond Future	13.1266	13.1210	90.2111	90.2477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5001.8600	5026.4700	5.0019	5.0265	0
20/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7293.0500	7281.0100	7.2931	7.2810	0
20/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5034.1300	5058.8200	5.0341	5.0588	0
20/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7255.6700	7243.7100	7.2557	7.2437	0
20/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5066.5000	5091.2600	5.0665	5.0913	0
20/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7218.4800	7206.5900	7.2185	7.2066	0
20/09/2023	R186 On 02-November-23			Bond Future	9.0797	9.1018	107.7516	107.6914	125,084
20/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	673.7400	647.3500	0.6737	0.6474	1,715
20/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	482.1200	516.0000	0.4821	0.5160	0
20/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1099.5300	1063.5500	1.0995	1.0636	0
20/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	283.7200	308.0100	0.2837	0.3080	0
20/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1119.8400	1083.4800	1.1198	1.0835	0
20/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	277.0000	300.9100	0.2770	0.3009	0
20/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1140.4200	1103.6800	1.1404	1.1037	0
20/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	270.5600	294.0900	0.2706	0.2941	0
20/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3598.3300	3541.0800	3.5983	3.5411	0
20/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	18.4800	21.5000	0.0185	0.0215	1,715
20/09/2023	R186 On 01-February-24			Bond Future	9.0850	9.1092	104.8335	104.7722	0
20/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1627.9400	1591.0900	1.6279	1.5911	0
20/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	582.3900	606.8500	0.5824	0.6069	0
20/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1645.5100	1608.4400	1.6455	1.6084	0
20/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	574.9300	599.1700	0.5749	0.5992	0
20/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1663.3900	1626.1000	1.6634	1.6261	0
20/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	567.7900	591.8100	0.5678	0.5918	0
20/09/2023	R186 On 02-May-24			Bond Future	9.0953	9.1226	107.1509	107.0872	0
20/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	214.5400	205.8900	0.2145	0.2059	0
20/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2838.9400	2894.0100	2.8389	2.8940	0
20/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	217.8700	209.1100	0.2179	0.2091	0
20/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2818.1500	2873.1100	2.8182	2.8731	0
20/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	222.2900	213.3900	0.2223	0.2134	0
20/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2798.4500	2853.2700	2.7985	2.8533	0
20/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2165.5600	2125.1200	2.1656	2.1251	2,030
20/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	696.0300	719.3100	0.6960	0.7193	0
20/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3385.7100	3336.7800	3.3857	3.3368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	393.5800	408.3700	0.3936	0.4084	2,030
20/09/2023	R186 On 01-August-24			Bond Future	9.1163	9.1475	104.1931	104.1267	0
20/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	822.1300	798.5700	0.8221	0.7986	0
20/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1758.5200	1801.3700	1.7585	1.8014	0
20/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	831.7500	808.0100	0.8318	0.8080	0
20/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1746.5600	1789.2300	1.7466	1.7892	0
20/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	841.8000	817.8800	0.8418	0.8179	0
20/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1735.0300	1777.5200	1.7350	1.7775	0
20/09/2023	R186 On 07-November-24			Bond Future	9.1675	9.2040	106.6124	106.5427	0
20/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1320.2200	1287.4400	1.3202	1.2874	0
20/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1391.7800	1428.6800	1.3918	1.4287	0
20/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1331.3200	1298.3900	1.3313	1.2984	0
20/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1383.7700	1420.5200	1.3838	1.4205	0
20/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1342.4700	1309.3800	1.3425	1.3094	0
20/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1375.8200	1412.4100	1.3758	1.4124	0
20/09/2023	R197 On 02-November-23			Bond Future	341.7731	341.3457	341.7731	341.3457	0
20/09/2023	R202 On 02-November-23			Bond Future	253.5095	253.3453	253.5095	253.3453	4,618
20/09/2023	R202 On 01-February-24			Bond Future	254.2268	254.0559	254.2268	254.0559	460
20/09/2023	R202 On 02-May-24			Bond Future	259.9079	259.7306	259.9079	259.7306	0
20/09/2023	R202 On 01-August-24			Bond Future	260.5770	260.3862	260.5770	260.3862	0
20/09/2023	R202 On 07-November-24			Bond Future	266.6996	266.4999	266.6996	266.4999	0
20/09/2023	R209 On 02-November-23			Bond Future	12.2051	12.2252	63.0763	62.9850	25,368
20/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	116.0800	113.5000	0.1161	0.1135	0
20/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4275.1900	4363.9300	4.2752	4.3639	0
20/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	120.6000	117.9000	0.1206	0.1179	0
20/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4230.0400	4318.6600	4.2300	4.3187	0
20/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	125.2600	122.4300	0.1253	0.1224	0
20/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4185.0800	4273.5700	4.1851	4.2736	0
20/09/2023	R209 On 01-February-24			Bond Future	12.3129	12.3337	64.4765	64.3834	1,690
20/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1899.2900	1865.4200	1.8993	1.8654	0
20/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2771.4200	2830.6900	2.7714	2.8307	0
20/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1921.1300	1886.9800	1.9211	1.8870	0
20/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2747.6200	2806.6100	2.7476	2.8066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1942.9300	1908.5000	1.9429	1.9085	0
20/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2723.8400	2782.5500	2.7238	2.7826	0
20/09/2023	R209 On 02-May-24			Bond Future	12.4276	12.4493	62.7490	62.6531	0
20/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	843.4200	826.7600	0.8434	0.8268	0
20/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6750.6700	6829.8300	6.7507	6.8298	0
20/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	853.0400	836.2200	0.8530	0.8362	0
20/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6710.3300	6789.3300	6.7103	6.7893	0
20/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	862.5900	845.6000	0.8626	0.8456	0
20/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6669.9800	6748.8100	6.6700	6.7488	0
20/09/2023	R209 On 01-August-24			Bond Future	12.5496	12.5724	64.1255	64.0269	0
20/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1951.1200	1920.1000	1.9511	1.9201	0
20/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5420.7200	5488.3600	5.4207	5.4884	0
20/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1967.6600	1936.4400	1.9677	1.9364	0
20/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5390.4900	5457.9300	5.3905	5.4579	0
20/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1984.2800	1952.8700	1.9843	1.9529	0
20/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5360.3800	5427.6300	5.3604	5.4276	0
20/09/2023	R209 On 07-November-24			Bond Future	12.6956	12.7196	62.4581	62.3561	0
20/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2789.6300	2749.3600	2.7896	2.7494	0
20/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4908.1600	4969.9000	4.9082	4.9699	0
20/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2808.3100	2767.8500	2.8083	2.7679	0
20/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4882.2100	4943.7600	4.8822	4.9438	0
20/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2827.0600	2786.4100	2.8271	2.7864	0
20/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4856.3800	4917.7400	4.8564	4.9177	0
20/09/2023	R210 On 02-November-23			Bond Future	226.5387	226.5932	226.5387	226.5932	206
20/09/2023	R210 On 01-February-24			Bond Future	231.6229	231.6792	231.6229	231.6792	300
20/09/2023	R210 On 02-May-24			Bond Future	233.5466	233.5957	233.5466	233.5957	0
20/09/2023	R210 On 01-August-24			Bond Future	238.7270	238.7744	238.7270	238.7744	0
20/09/2023	R210 On 07-November-24			Bond Future	240.9998	241.0431	240.9998	241.0431	0
20/09/2023	R213 On 02-November-23			Bond Future	11.0473	11.0724	81.3458	81.2386	28,960
20/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	874.9500	840.9700	0.8750	0.8410	731
20/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1336.1200	1409.3800	1.3361	1.4094	0
20/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1270.7800	1226.2500	1.2708	1.2263	0
20/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1003.0400	1065.7500	1.0030	1.0658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1296.1800	1251.0300	1.2962	1.2510	0
20/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	985.8200	1047.9100	0.9858	1.0479	0
20/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1321.9100	1276.1500	1.3219	1.2762	0
20/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	968.9600	1030.4400	0.9690	1.0304	0
20/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2214.6500	2150.9300	2.2147	2.1509	731
20/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	555.5900	599.1100	0.5556	0.5991	0
20/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6742.7000	6642.1100	6.7427	6.6421	0
20/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	45.9100	52.5600	0.0459	0.0526	731
20/09/2023	R213 On 01-February-24			Bond Future	11.1484	11.1747	83.1517	83.0422	0
20/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3465.1600	3399.1100	3.4652	3.3991	0
20/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1205.0700	1248.4800	1.2051	1.2485	0
20/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3493.2000	3426.8400	3.4932	3.4268	0
20/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1192.8800	1235.9800	1.1929	1.2360	0
20/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3521.3100	3454.6600	3.5213	3.4547	0
20/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1180.7900	1223.6000	1.1808	1.2236	0
20/09/2023	R213 On 02-May-24			Bond Future	11.2489	11.2766	81.4311	81.3184	0
20/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1051.5800	1025.1800	1.0516	1.0252	0
20/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5114.5000	5200.7300	5.1145	5.2007	0
20/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1063.2200	1036.5900	1.0632	1.0366	0
20/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5082.9100	5168.9100	5.0829	5.1689	0
20/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1074.9600	1048.0900	1.0750	1.0481	0
20/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5051.4400	5137.2000	5.0514	5.1372	0
20/09/2023	R213 On 01-August-24			Bond Future	11.3584	11.3878	83.2181	83.1020	0
20/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2077.7700	2034.9000	2.0778	2.0349	0
20/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4079.2900	4152.5000	4.0793	4.1525	0
20/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2095.3000	2052.1800	2.0953	2.0522	0
20/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4056.0500	4129.0100	4.0561	4.1290	0
20/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2112.6100	2069.2500	2.1126	2.0693	0
20/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4032.6200	4105.3400	4.0326	4.1053	0
20/09/2023	R213 On 07-November-24			Bond Future	11.5043	11.5357	81.5902	81.4701	0
20/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2760.9900	2709.3900	2.7610	2.7094	0
20/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3897.9800	3966.4700	3.8980	3.9665	0
20/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2779.6800	2727.8500	2.7797	2.7279	0
20/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3877.7100	3945.9700	3.8777	3.9460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2798.7700	2746.7200	2.7988	2.7467	0
20/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3857.8700	3925.9100	3.8579	3.9259	0
20/09/2023	R214 On 02-November-23			Bond Future	12.5937	12.5989	58.6517	58.6280	21,496
20/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	42.8200	44.7300	0.0428	0.0447	0
20/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5649.7300	5675.2800	5.6497	5.6753	0
20/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	44.5900	46.5500	0.0446	0.0466	0
20/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5598.8500	5624.4500	5.5989	5.6245	0
20/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	46.4300	48.4400	0.0464	0.0484	0
20/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5548.1000	5573.7500	5.5481	5.5738	0
20/09/2023	R214 On 01-February-24			Bond Future	12.7102	12.7155	59.9536	59.9297	0
20/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1196.8800	1196.4100	1.1969	1.1964	0
20/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3850.1000	3873.6000	3.8501	3.8736	0
20/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1213.2400	1212.7200	1.2132	1.2127	0
20/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3818.2800	3841.7300	3.8183	3.8417	0
20/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1229.7400	1229.1800	1.2297	1.2292	0
20/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3786.6500	3810.0600	3.7867	3.8101	0
20/09/2023	R214 On 02-May-24			Bond Future	12.8242	12.8299	57.9743	57.9492	0
20/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	769.3500	768.6500	0.7694	0.7687	0
20/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7351.4600	7375.8700	7.3515	7.3759	0
20/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	778.3000	777.5800	0.7783	0.7776	0
20/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7307.9700	7332.3600	7.3080	7.3324	0
20/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	787.4700	786.7200	0.7875	0.7867	0
20/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7264.7600	7289.1200	7.2648	7.2891	0
20/09/2023	R214 On 01-August-24			Bond Future	12.9442	12.9503	59.2462	59.2199	0
20/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1925.1600	1920.5300	1.9252	1.9205	0
20/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5516.7400	5538.4700	5.5167	5.5385	0
20/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1941.8700	1937.2000	1.9419	1.9372	0
20/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5485.4500	5507.1400	5.4855	5.5071	0
20/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1958.4600	1953.7400	1.9585	1.9537	0
20/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5454.1000	5475.7400	5.4541	5.4757	0
20/09/2023	R214 On 07-November-24			Bond Future	13.0905	13.0970	57.3147	57.2868	0
20/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2830.1700	2822.3100	2.8302	2.8223	0
20/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4997.6200	5017.6700	4.9976	5.0177	0
20/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2849.8500	2841.9400	2.8499	2.8419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4971.8300	4991.8300	4.9718	4.9918	0
20/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2869.6000	2861.6400	2.8696	2.8616	0
20/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4946.1500	4966.1000	4.9462	4.9661	0
20/09/2023	R248 On 02-November-23			Bond Future	12.6756	12.6759	72.2030	72.2015	232,371
20/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	42.5000	45.4300	0.0425	0.0454	0
20/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7315.9700	7320.3900	7.3160	7.3204	0
20/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	44.3200	47.3400	0.0443	0.0473	0
20/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7252.1000	7256.6100	7.2521	7.2566	0
20/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	46.2100	49.3200	0.0462	0.0493	0
20/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7188.3900	7192.9900	7.1884	7.1930	0
20/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	152.6100	159.5100	0.1526	0.1595	207
20/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5308.2100	5316.6000	5.3082	5.3166	0
20/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1136.3200	1153.4100	1.1363	1.1534	207
20/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2119.5700	2138.1500	2.1196	2.1382	0
20/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5092.1600	5101.7500	5.0922	5.1018	0
20/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	292.6800	303.7600	0.2927	0.3038	207
20/09/2023	R248 On 01-February-24			Bond Future	12.7965	12.7967	73.8058	73.8044	0
20/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	484.3100	489.8400	0.4843	0.4898	1,000
20/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8218.2000	8225.0900	8.2182	8.2251	0
20/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1340.0600	1348.7800	1.3401	1.3488	0
20/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5077.8300	5087.9100	5.0778	5.0879	0
20/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1358.9000	1367.6600	1.3589	1.3677	0
20/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5037.1000	5047.2200	5.0371	5.0472	0
20/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1377.9100	1386.7000	1.3779	1.3867	0
20/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	4996.6200	5006.7700	4.9966	5.0068	0
20/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1663.3200	1672.6300	1.6633	1.6726	1,000
20/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4458.0200	4468.6900	4.4580	4.4687	0
20/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4790.0500	4799.6900	4.7901	4.7997	0
20/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1792.3600	1803.3600	1.7924	1.8034	1,000
20/09/2023	R248 On 02-May-24			Bond Future	12.9149	12.9153	70.9887	70.9866	0
20/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	866.2600	871.1300	0.8663	0.8711	0
20/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9498.0000	9504.9500	9.4980	9.5050	0
20/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	876.6300	881.5200	0.8766	0.8815	0
20/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9442.7100	9449.6800	9.4427	9.4497	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	887.2400	892.1600	0.8872	0.8922	0
20/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9387.7600	9394.7600	9.3878	9.3948	0
20/09/2023	R248 On 01-August-24			Bond Future	13.0397	13.0403	72.5460	72.5429	13,000
20/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2504.1700	2509.2300	2.5042	2.5092	0
20/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6596.9700	6605.0800	6.5970	6.6051	0
20/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2525.1400	2530.2100	2.5251	2.5302	0
20/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6559.7600	6567.8800	6.5598	6.5679	0
20/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2546.2000	2551.2800	2.5462	2.5513	0
20/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6522.7200	6530.8500	6.5227	6.5309	0
20/09/2023	R248 On 07-November-24			Bond Future	13.1915	13.1924	69.7779	69.7736	0
20/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3646.5800	3650.1600	3.6466	3.6502	0
20/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5826.1300	5833.9300	5.8261	5.8339	0
20/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3671.0200	3674.6000	3.6710	3.6746	0
20/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5796.1400	5803.9400	5.7961	5.8039	0
20/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3695.5300	3699.1000	3.6955	3.6991	0
20/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5766.3000	5774.0900	5.7663	5.7741	0
20/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0