



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
21/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	2025 On 02-November-23			Bond Future	172.9198	172.8860	172.9198	172.8860	5,248
21/09/2023	2025 On 01-February-24			Bond Future	175.0080	174.9735	175.0080	174.9735	2,884
21/09/2023	2025 On 02-May-24			Bond Future	178.9192	178.8835	178.9192	178.8835	0
21/09/2023	2025 On 01-August-24			Bond Future	181.0497	181.0130	181.0497	181.0130	0
21/09/2023	2025 On 07-November-24			Bond Future	185.3058	185.2675	185.3058	185.2675	0
21/09/2023	2029 On 02-November-23			Bond Future	124.6335	125.2499	124.6335	125.2499	2,068
21/09/2023	2029 On 01-February-24			Bond Future	127.4306	128.0609	127.4306	128.0609	728
21/09/2023	2029 On 02-May-24			Bond Future	128.9132	129.5573	128.9132	129.5573	0
21/09/2023	2029 On 01-August-24			Bond Future	131.7733	132.4313	131.7733	132.4313	0
21/09/2023	2029 On 07-November-24			Bond Future	133.4699	134.1431	133.4699	134.1431	0
21/09/2023	2030 On 02-November-23			Bond Future	10.5884	10.4767	90.5339	90.9985	91,094

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	11.6200	23.4900	0.0116	0.0235	800
21/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	4363.9000	3911.0900	4.3639	3.9111	0
21/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	95.2000	153.5800	0.0952	0.1536	500
21/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	3051.5700	2645.2700	3.0516	2.6453	0
21/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	219.5200	323.6600	0.2195	0.3237	800
21/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	2402.2100	2041.6700	2.4022	2.0417	0
21/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	646.7900	850.2600	0.6468	0.8503	500
21/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1474.1800	1212.9700	1.4742	1.2130	0
21/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1125.8100	1398.3200	1.1258	1.3983	500
21/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	994.7200	802.5500	0.9947	0.8026	0
21/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	1589.0400	1907.8500	1.5890	1.9079	0
21/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	716.8300	570.9600	0.7168	0.5710	0
21/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	1616.7900	1937.9200	1.6168	1.9379	0
21/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	703.6400	560.0900	0.7036	0.5601	0
21/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	1644.6200	1968.0500	1.6446	1.9681	0
21/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	690.5500	549.3000	0.6906	0.5493	0
21/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	2557.7100	2938.1700	2.5577	2.9382	500
21/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	387.1200	302.9000	0.3871	0.3029	0
21/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	3612.3700	4030.1700	3.6124	4.0302	0
21/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	206.9700	160.0900	0.2070	0.1601	500
21/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4110.2400	4539.4600	4.1102	4.5395	0
21/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	154.4800	119.0200	0.1545	0.1190	800
21/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	6675.0800	7131.7500	6.6751	7.1318	0
21/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	33.8900	25.8800	0.0339	0.0259	500
21/09/2023	2030 On 01-February-24			Bond Future	10.6705	10.5526	88.5377	89.0128	0
21/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	450.7900	547.9500	0.4508	0.5480	400
21/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	5013.6700	4635.7200	5.0137	4.6357	0
21/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	729.4300	867.7400	0.7294	0.8677	500
21/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3935.8000	3599.0000	3.9358	3.5990	0
21/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	771.5300	915.4800	0.7715	0.9155	1,360
21/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3810.0800	3478.9200	3.8101	3.4789	0
21/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	849.6800	1003.7300	0.8497	1.0037	500
21/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3595.4600	3274.4000	3.5955	3.2744	0
21/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	938.1200	1102.8000	0.9381	1.1028	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3392.3000	3081.8700	3.3923	3.0819	0
21/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1060.6000	1239.2000	1.0606	1.2392	200
21/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3141.5700	2845.0600	3.1416	2.8451	0
21/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1423.9000	1639.0100	1.4239	1.6390	500
21/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2559.7600	2299.7600	2.5598	2.2998	0
21/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	2731.7100	3038.8400	2.7317	3.0388	0
21/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1420.0800	1252.1000	1.4201	1.2521	700
21/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	3556.4500	3902.1900	3.5565	3.9022	0
21/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1033.1100	903.7400	1.0331	0.9037	1,360
21/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	3668.7800	4019.0100	3.6688	4.0190	0
21/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	990.6300	865.7500	0.9906	0.8658	0
21/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	3697.0500	4048.3800	3.6971	4.0484	0
21/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	980.2600	856.4800	0.9803	0.8565	0
21/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	3725.4000	4077.8300	3.7254	4.0778	0
21/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	969.9800	847.3000	0.9700	0.8473	0
21/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	4854.4500	5243.1700	4.8545	5.2432	0
21/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	647.3400	560.9500	0.6473	0.5610	200
21/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5165.1000	5561.7300	5.1651	5.5617	0
21/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	581.1200	502.6400	0.5811	0.5026	500
21/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5196.3100	5593.7000	5.1963	5.5937	0
21/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	574.7600	497.0400	0.5748	0.4970	500
21/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	5959.4000	6373.1400	5.9594	6.3731	0
21/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	442.4700	381.1000	0.4425	0.3811	400
21/09/2023	2030 On 02-May-24			Bond Future	10.7665	10.6420	90.4948	90.9801	0
21/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	812.5300	940.3400	0.8125	0.9403	1,000
21/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	5247.0100	4889.4400	5.2470	4.8894	0
21/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	951.5300	1095.2900	0.9515	1.0953	0
21/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4768.8900	4427.2700	4.7689	4.4273	0
21/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	962.3600	1107.2600	0.9624	1.1073	0
21/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4738.7600	4398.2800	4.7388	4.3983	0
21/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	973.2700	1119.3300	0.9733	1.1193	0
21/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4708.7300	4369.4100	4.7087	4.3694	0
21/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1382.8800	1568.6600	1.3829	1.5687	1,000
21/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3779.9800	3480.3800	3.7800	3.4804	0

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21/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2153.6000	2397.7700	2.1536	2.3978	500
21/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2725.1800	2483.9700	2.7252	2.4840	0
21/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	2559.1900	2828.0200	2.5592	2.8280	1,080
21/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2351.3300	2134.7800	2.3513	2.1348	0
21/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3238.6200	3542.1100	3.2386	3.5421	500
21/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1877.5000	1695.6100	1.8775	1.6956	0
21/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	5422.3700	5800.6200	5.4224	5.8006	0
21/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1003.7100	896.5800	1.0037	0.8966	1,000
21/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	6719.1300	7125.4700	6.7191	7.1255	0
21/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	715.2300	636.1900	0.7152	0.6362	1,080
21/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9040.2700	9483.1600	9.0403	9.4832	0
21/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	351.5100	309.0200	0.3515	0.3090	500
21/09/2023	2030 On 01-August-24			Bond Future	10.8767	10.7450	88.4753	88.9711	0
21/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1869.4200	2080.9000	1.8694	2.0809	0
21/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3794.8300	3510.5100	3.7948	3.5105	0
21/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1885.7900	2098.3900	1.8858	2.0984	0
21/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3772.7100	3489.5100	3.7727	3.4895	0
21/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1901.9100	2115.6400	1.9019	2.1156	0
21/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3750.3500	3468.2800	3.7504	3.4683	0
21/09/2023	2030 On 07-November-24			Bond Future	11.0087	10.8685	90.5294	91.0364	0
21/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2577.9400	2824.4700	2.5779	2.8245	0
21/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3552.3900	3291.9900	3.5524	3.2920	0
21/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2596.0700	2843.5800	2.5961	2.8436	0
21/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3534.0100	3274.5900	3.5340	3.2746	0
21/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	2614.6300	2863.1300	2.6146	2.8631	0
21/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3516.0900	3257.6600	3.5161	3.2577	0
21/09/2023	2032 On 02-November-23			Bond Future	11.5047	11.4141	83.6073	84.0324	171,435
21/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	4.4700	8.8400	0.0045	0.0088	7,750
21/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	5642.7700	5222.0700	5.6428	5.2221	0
21/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	23.6800	40.7400	0.0237	0.0407	500
21/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	4499.8200	4091.8100	4.4998	4.0918	0
21/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	25.5600	43.6600	0.0256	0.0437	500
21/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	4451.6200	4044.6500	4.4516	4.0447	0
21/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	58.7100	92.7900	0.0587	0.0928	500

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21/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3886.7700	3495.7800	3.8868	3.4958	0
21/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	130.4400	191.3800	0.1304	0.1914	10,000
21/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	3267.5700	2903.4400	3.2676	2.9034	0
21/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	260.8900	359.0200	0.2609	0.3590	0
21/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2665.7100	2338.7700	2.6657	2.3388	500
21/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	370.3500	493.5900	0.3704	0.4936	500
21/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2339.7000	2037.8700	2.3397	2.0379	0
21/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	573.7400	735.0200	0.5737	0.7350	0
21/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1919.2100	1655.4200	1.9192	1.6554	0
21/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	591.5500	755.7800	0.5916	0.7558	0
21/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1889.2800	1628.4400	1.8893	1.6284	0
21/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	609.7900	776.9700	0.6098	0.7770	0
21/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1859.8100	1601.9200	1.8598	1.6019	0
21/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	685.5000	864.4200	0.6855	0.8644	0
21/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1745.0500	1498.9000	1.7451	1.4989	500
21/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1188.4500	1428.8200	1.1885	1.4288	0
21/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1210.4800	1025.7800	1.2105	1.0258	500
21/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	1460.6400	1726.0800	1.4606	1.7261	0
21/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1016.6400	857.0100	1.0166	0.8570	15,500
21/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2010.2300	2314.9100	2.0102	2.3149	0
21/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	736.0200	615.6300	0.7360	0.6156	500
21/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	2411.3000	2737.8100	2.4113	2.7378	0
21/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	589.7400	491.1800	0.5897	0.4912	0
21/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	3731.1500	4104.5400	3.7312	4.1045	0
21/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	296.3300	244.6500	0.2963	0.2447	500
21/09/2023	2032 On 01-February-24			Bond Future	11.6141	11.5194	85.4633	85.8978	0
21/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	255.3400	305.3100	0.2553	0.3053	1,200
21/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	8029.8300	7645.2700	8.0298	7.6453	0
21/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	623.5300	724.3600	0.6235	0.7244	500
21/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	5481.5100	5147.8100	5.4815	5.1478	0
21/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	810.0300	931.5500	0.8100	0.9316	1,200
21/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4836.3400	4523.3300	4.8363	4.5233	0
21/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	834.3400	958.3900	0.8343	0.9584	200
21/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4763.4900	4453.0100	4.7635	4.4530	0

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21/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1280.9600	1446.5600	1.2810	1.4466	500
21/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3721.9900	3453.0600	3.7220	3.4531	0
21/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	2708.3000	2964.5000	2.7083	2.9645	0
21/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2090.4900	1912.1600	2.0905	1.9122	200
21/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2921.4800	3187.7000	2.9215	3.1877	0
21/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1942.7400	1774.4300	1.9427	1.7744	0
21/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2948.7300	3216.1700	2.9487	3.2162	0
21/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1925.0200	1757.9300	1.9250	1.7579	0
21/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2975.8800	3244.5500	2.9759	3.2446	0
21/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1907.2300	1741.3700	1.9072	1.7414	0
21/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	4949.8200	5285.6300	4.9498	5.2856	0
21/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1028.6000	929.8800	1.0286	0.9299	200
21/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5348.2900	5693.7800	5.3483	5.6938	0
21/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	914.8600	825.8200	0.9149	0.8258	1,200
21/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	5720.4100	6074.0500	5.7204	6.0741	0
21/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	821.3200	740.4300	0.8213	0.7404	500
21/09/2023	2032 On 02-May-24			Bond Future	11.7331	11.6339	83.1909	83.6349	0
21/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	776.0600	874.9500	0.7761	0.8750	1,000
21/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	7206.8600	6861.7900	7.2069	6.8618	0
21/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	942.7500	1057.3100	0.9428	1.0573	0
21/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	6494.4000	6165.0000	6.4944	6.1650	0
21/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	953.8500	1069.3800	0.9539	1.0694	0
21/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	6456.9800	6128.5500	6.4570	6.1286	0
21/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	965.2500	1081.7600	0.9653	1.0818	0
21/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	6419.9100	6092.4600	6.4199	6.0925	0
21/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	999.7900	1119.2500	0.9998	1.1193	500
21/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	6309.2200	5984.7200	6.3092	5.9847	0
21/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1071.1900	1196.6100	1.0712	1.1966	1,550
21/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6091.1000	5772.5600	6.0911	5.7726	0
21/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1348.6100	1495.6900	1.3486	1.4957	1,000
21/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	5364.8800	5068.0000	5.3649	5.0680	0
21/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1708.1700	1880.1300	1.7082	1.8801	500
21/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4642.2500	4370.2500	4.6423	4.3703	0
21/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2194.8800	2395.6800	2.1949	2.3957	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
21/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3926.7000	3683.5400	3.9267	3.6835	0
21/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6363.7600	6704.0600	6.3638	6.7041	0
21/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1367.9900	1264.3300	1.3680	1.2643	1,000
21/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7260.7100	7617.5800	7.2607	7.6176	0
21/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1125.6500	1038.5600	1.1257	1.0386	500
21/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	7815.9300	8181.6600	7.8159	8.1817	0
21/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	999.9300	921.7000	0.9999	0.9217	1,550
21/09/2023	2032 On 01-August-24			Bond Future	11.8629	11.7590	85.0162	85.4697	0
21/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1876.8600	2050.6500	1.8769	2.0507	0
21/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5145.0700	4865.3900	5.1451	4.8654	0
21/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1893.3500	2068.1200	1.8934	2.0681	0
21/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5115.8500	4837.1500	5.1159	4.8372	0
21/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1909.6200	2085.3800	1.9096	2.0854	0
21/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5086.4400	4808.7300	5.0864	4.8087	0
21/09/2023	2032 On 07-November-24			Bond Future	12.0235	11.9140	82.8242	83.2878	0
21/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2507.6800	2709.5100	2.5077	2.7095	0
21/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4887.7000	4625.8600	4.8877	4.6259	0
21/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2525.8500	2728.5900	2.5259	2.7286	0
21/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4862.0800	4601.1500	4.8621	4.6012	0
21/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2544.0900	2747.7400	2.5441	2.7477	0
21/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4836.5700	4576.5500	4.8366	4.5766	0
21/09/2023	2033 On 02-November-23			Bond Future	117.7013	117.2169	117.7013	117.2169	2,258
21/09/2023	2033 On 01-February-24			Bond Future	120.3428	119.8476	120.3428	119.8476	5,737
21/09/2023	2033 On 02-May-24			Bond Future	121.5721	121.0656	121.5721	121.0656	0
21/09/2023	2033 On 01-August-24			Bond Future	124.2694	123.7512	124.2694	123.7512	0
21/09/2023	2033 On 07-November-24			Bond Future	125.6912	125.1607	125.6912	125.1607	0
21/09/2023	2037 On 02-November-23			Bond Future	12.5517	12.4666	76.4223	76.8603	71,295
21/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	84.2200	119.9800	0.0842	0.1200	0
21/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	5489.2200	5086.9700	5.4892	5.0870	0
21/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	87.7800	124.7000	0.0878	0.1247	0
21/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	5436.0100	5034.9200	5.4360	5.0349	0
21/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	91.4500	129.5700	0.0915	0.1296	0
21/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	5382.9700	4983.0800	5.3830	4.9831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	427.6600	545.9100	0.4277	0.5459	731
21/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	3227.1700	2907.4100	3.2272	2.9074	0
21/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	1385.2700	1628.4700	1.3853	1.6285	731
21/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1548.0800	1353.2700	1.5481	1.3533	0
21/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	6514.9000	6935.7700	6.5149	6.9358	0
21/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	104.0700	86.9300	0.1041	0.0869	731
21/09/2023	2037 On 01-February-24			Bond Future	12.6778	12.5892	73.8624	74.3103	76,958
21/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1355.7100	1520.8500	1.3557	1.5209	2,500
21/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	4403.3800	4120.7100	4.4034	4.1207	0
21/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1802.4900	1999.4500	1.8025	1.9995	0
21/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3688.2200	3437.3700	3.6882	3.4374	0
21/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1824.5300	2022.9300	1.8245	2.0229	0
21/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3658.0600	3408.6500	3.6581	3.4087	0
21/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1846.8900	2046.7300	1.8469	2.0467	0
21/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3628.2700	3380.3000	3.6283	3.3803	0
21/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	3431.1100	3711.0800	3.4311	3.7111	0
21/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2177.9600	2010.1200	2.1780	2.0101	2,500
21/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	6810.4800	7181.3300	6.8105	7.1813	0
21/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	887.6900	810.7300	0.8877	0.8107	2,500
21/09/2023	2037 On 02-May-24			Bond Future	12.8130	12.7208	75.4949	75.9524	0
21/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	854.4000	956.1000	0.8544	0.9561	0
21/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	8185.8300	7830.0400	8.1858	7.8300	0
21/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	864.1700	966.7600	0.8642	0.9668	0
21/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8138.8500	7783.9500	8.1389	7.7840	0
21/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	874.2000	977.6800	0.8742	0.9777	0
21/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8092.1800	7738.1700	8.0922	7.7382	0
21/09/2023	2037 On 01-August-24			Bond Future	12.9604	12.8644	72.8954	73.3628	0
21/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2095.0700	2268.8800	2.0951	2.2689	0
21/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6499.1000	6205.5700	6.4991	6.2056	0
21/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2112.8900	2287.6800	2.1129	2.2877	0
21/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	6464.1500	6171.6000	6.4642	6.1716	0
21/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2130.8000	2306.5600	2.1308	2.3066	0
21/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6429.3400	6137.7600	6.4293	6.1378	0
21/09/2023	2037 On 07-November-24			Bond Future	13.1251	13.0250	74.5862	75.0641	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3104.1300	3318.6200	3.1041	3.3186	0
21/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5811.2600	5547.8600	5.8113	5.5479	0
21/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3125.3900	3340.7800	3.1254	3.3408	0
21/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5782.4700	5519.9700	5.7825	5.5200	0
21/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3147.0400	3363.3200	3.1470	3.3633	0
21/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5754.1100	5492.5000	5.7541	5.4925	0
21/09/2023	2038 On 02-November-23			Bond Future	126.2904	127.3027	126.2904	127.3027	4,695
21/09/2023	2038 On 01-February-24			Bond Future	127.1080	128.1433	127.1080	128.1433	0
21/09/2023	2038 On 02-May-24			Bond Future	129.9486	131.0065	129.9486	131.0065	0
21/09/2023	2038 On 01-August-24			Bond Future	130.7622	131.8436	130.7622	131.8436	0
21/09/2023	2038 On 07-November-24			Bond Future	133.8349	134.9412	133.8349	134.9412	0
21/09/2023	2040 On 02-November-23			Bond Future	12.7776	12.6773	76.7821	77.3252	49,569
21/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	28.8400	46.6400	0.0288	0.0466	875
21/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	7437.9800	6912.6400	7.4380	6.9126	0
21/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	40.6200	64.2300	0.0406	0.0642	0
21/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6952.6700	6433.1400	6.9527	6.4331	0
21/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	42.3500	66.7900	0.0424	0.0668	0
21/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6892.5900	6373.8900	6.8926	6.3739	0
21/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	44.1500	69.4200	0.0442	0.0694	0
21/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6832.6600	6314.7900	6.8327	6.3148	0
21/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	98.6400	146.7200	0.0986	0.1467	128
21/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5667.5600	5172.5000	5.6676	5.1725	0
21/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	292.6800	400.8000	0.2927	0.4008	875
21/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4084.9600	3649.9400	4.0850	3.6499	0
21/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1094.6400	1350.6300	1.0946	1.3506	128
21/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2060.1400	1772.9900	2.0601	1.7730	0
21/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2142.9900	2506.7300	2.1430	2.5067	0
21/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1119.0800	939.6800	1.1191	0.9397	875
21/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	4732.4400	5217.1900	4.7324	5.2172	0
21/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	312.7000	254.3100	0.3127	0.2543	128
21/09/2023	2040 On 01-February-24			Bond Future	12.9058	12.8014	73.9799	74.5352	94,218
21/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1461.5000	1668.8700	1.4615	1.6689	0
21/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4608.0300	4260.1700	4.6080	4.2602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1481.6000	1690.7600	1.4816	1.6908	0
21/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4571.7000	4225.6300	4.5717	4.2256	0
21/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1501.6800	1712.6300	1.5017	1.7126	0
21/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4535.4100	4191.1300	4.5354	4.1911	0
21/09/2023	2040 On 02-May-24			Bond Future	13.0423	12.9338	75.6148	76.1822	0
21/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	848.1100	968.3200	0.8481	0.9683	0
21/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8988.3500	8541.2000	8.9884	8.5412	0
21/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	858.1900	979.4900	0.8582	0.9795	0
21/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8937.2400	8491.1800	8.9372	8.4912	0
21/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	868.2000	990.5800	0.8682	0.9906	0
21/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8886.1400	8441.1600	8.8861	8.4412	0
21/09/2023	2040 On 01-August-24			Bond Future	13.1908	13.0777	72.7676	73.3472	0
21/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2180.2400	2395.4300	2.1802	2.3954	0
21/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6839.5400	6475.1500	6.8395	6.4752	0
21/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2199.1900	2415.6000	2.1992	2.4156	0
21/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6802.3600	6439.1900	6.8024	6.4392	0
21/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2217.9700	2435.6000	2.2180	2.4356	0
21/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6765.0800	6403.1300	6.7651	6.4031	0
21/09/2023	2040 On 07-November-24			Bond Future	13.3557	13.2377	74.4548	75.0476	0
21/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3300.7300	3571.0600	3.3007	3.5711	0
21/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5949.5100	5627.0300	5.9495	5.6270	0
21/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3323.5800	3595.0400	3.3236	3.5950	0
21/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5919.5500	5598.2000	5.9196	5.5982	0
21/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3346.5100	3619.0900	3.3465	3.6191	0
21/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5889.7300	5569.5000	5.8897	5.5695	0
21/09/2023	2044 On 02-November-23			Bond Future	12.8815	12.7761	72.8131	73.3802	52,387
21/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	22.7400	38.0300	0.0227	0.0380	0
21/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7790.9300	7239.0500	7.7909	7.2391	0
21/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	23.7900	39.6700	0.0238	0.0397	0
21/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7728.3900	7177.1000	7.7284	7.1771	0
21/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	24.8800	41.3700	0.0249	0.0414	0
21/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7665.9800	7115.3000	7.6660	7.1153	0
21/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	150.8000	219.8400	0.1508	0.2198	5,860
21/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5139.8100	4641.6800	5.1398	4.6417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1224.7700	1508.2100	1.2248	1.5082	0
21/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1933.2300	1649.5000	1.9332	1.6495	5,860
21/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1921.0400	2279.9300	1.9210	2.2799	0
21/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1292.9100	1084.6300	1.2929	1.0846	6,375
21/09/2023	2044 On 01-February-24			Bond Future	13.0073	12.8976	70.0480	70.6278	36,258
21/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1144.6400	1330.8800	1.1446	1.3309	0
21/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5204.7900	4811.1900	5.2048	4.8112	0
21/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1161.4200	1349.4800	1.1614	1.3495	0
21/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5163.8600	4772.0800	5.1639	4.7721	0
21/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1178.4900	1368.3900	1.1785	1.3684	0
21/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5123.3000	4733.3600	5.1233	4.7334	0
21/09/2023	2044 On 02-May-24			Bond Future	13.1406	13.0266	71.5960	72.1884	0
21/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	802.9400	923.5300	0.8029	0.9235	0
21/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9279.8400	8807.9500	9.2798	8.8080	0
21/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	812.5500	934.2500	0.8126	0.9343	0
21/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9226.9300	8756.1500	9.2269	8.7562	0
21/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	822.4000	945.2200	0.8224	0.9452	0
21/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9174.3400	8704.6800	9.1743	8.7047	0
21/09/2023	2044 On 01-August-24			Bond Future	13.2853	13.1666	68.7856	69.3910	0
21/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1922.5900	2130.6100	1.9226	2.1306	0
21/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7348.8900	6951.5900	7.3489	6.9516	0
21/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1940.2000	2149.4900	1.9402	2.1495	0
21/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7309.0300	6913.0000	7.3090	6.9130	0
21/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1957.9000	2168.4700	1.9579	2.1685	0
21/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7269.3200	6874.5700	7.2693	6.8746	0
21/09/2023	2044 On 07-November-24			Bond Future	13.4454	13.3216	70.3804	70.9995	0
21/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3283.3300	3564.2400	3.2833	3.5642	0
21/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6083.1300	5744.9300	6.0831	5.7449	0
21/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3306.1000	3588.1800	3.3061	3.5882	0
21/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6052.8300	5715.8000	6.0528	5.7158	0
21/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3328.6400	3611.8900	3.3286	3.6119	0
21/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6022.3700	5686.5100	6.0224	5.6865	0
21/09/2023	2046 On 02-November-23			Bond Future	109.5120	109.1779	109.5120	109.1779	16,148
21/09/2023	2046 On 01-February-24			Bond Future	111.9696	111.6281	111.9696	111.6281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	2046 On 02-May-24			Bond Future	112.3264	111.9772	112.3264	111.9772	0
21/09/2023	2046 On 01-August-24			Bond Future	114.8179	114.4606	114.8179	114.4606	0
21/09/2023	2046 On 07-November-24			Bond Future	115.3138	114.9480	115.3138	114.9480	0
21/09/2023	2050 On 02-November-23			Bond Future	110.7248	110.7293	110.7248	110.7293	14,081
21/09/2023	2050 On 01-February-24			Bond Future	110.9621	110.9668	110.9621	110.9668	0
21/09/2023	2050 On 02-May-24			Bond Future	113.4418	113.4463	113.4418	113.4463	0
21/09/2023	2050 On 01-August-24			Bond Future	113.6530	113.6575	113.6530	113.6575	0
21/09/2023	2050 On 07-November-24			Bond Future	116.3232	116.3275	116.3232	116.3275	0
21/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	AL37 On 02-November-23			Index Future	902.4200	905.8070	902.4200	905.8070	0
21/09/2023	AL37 On 01-February-24			Index Future	922.4520	925.9160	922.4520	925.9160	0
21/09/2023	AL37 On 02-May-24			Index Future	942.8530	946.3910	942.8530	946.3910	0
21/09/2023	AL37 On 01-August-24			Index Future	963.5640	967.1770	963.5640	967.1770	0
21/09/2023	AL37 On 07-November-24			Index Future	986.0080	989.7010	986.0080	989.7010	0
21/09/2023	AL7T On 02-November-23			Index Future	1014.0570	1019.7910	1014.0570	1,019.7910	0
21/09/2023	AL7T On 01-February-24			Index Future	1036.5680	1042.4300	1036.5680	1,042.4300	0
21/09/2023	AL7T On 02-May-24			Index Future	1059.4930	1065.4820	1059.4930	1,065.4820	0
21/09/2023	AL7T On 01-August-24			Index Future	1082.7660	1088.8840	1082.7660	1,088.8840	0
21/09/2023	AL7T On 07-November-24			Index Future	1107.9860	1114.2420	1107.9860	1,114.2420	0
21/09/2023	ALBI On 02-November-23			Index Future	886.9280	891.9000	886.9280	891.9000	107
21/09/2023	ALBI On 01-February-24			Index Future	906.6160	911.7000	906.6160	911.7000	0
21/09/2023	ALBI On 02-May-24			Index Future	926.6670	931.8610	926.6670	931.8610	0
21/09/2023	ALBI On 01-August-24			Index Future	947.0220	952.3280	947.0220	952.3280	0
21/09/2023	ALBI On 07-November-24			Index Future	969.0810	974.5060	969.0810	974.5060	0
21/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	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
21/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	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
21/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	ES33 On 02-November-23			Bond Future	13.0573	12.9571	70.7442	71.1735	0
21/09/2023	ES33 On 01-February-24			Bond Future	13.2202	13.1155	72.3319	72.7709	0
21/09/2023	ES33 On 02-May-24			Bond Future	13.3903	13.2810	70.1491	70.5977	0
21/09/2023	ES33 On 01-August-24			Bond Future	13.5717	13.4575	71.7038	72.1622	0
21/09/2023	ES33 On 07-November-24			Bond Future	13.7929	13.6730	69.5830	70.0518	0
21/09/2023	ES42 On 02-November-23			Bond Future	13.5595	13.4594	66.2892	66.7715	0
21/09/2023	ES42 On 01-February-24			Bond Future	13.7093	13.6050	67.7770	68.2701	0
21/09/2023	ES42 On 02-May-24			Bond Future	13.8708	13.7621	65.0289	65.5329	0
21/09/2023	ES42 On 01-August-24			Bond Future	14.0386	13.9253	66.4688	66.9838	0
21/09/2023	ES42 On 07-November-24			Bond Future	14.2388	14.1201	63.7589	64.2858	0
21/09/2023	GOVI On 02-November-23			GOVI	874.2940	879.2170	874.2940	879.2170	819
21/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	115060.0000	65830.0000	11.5060	6.5830	0
21/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	115160.0000	65930.0000	11.5160	6.5930	0
21/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	115260.0000	66030.0000	11.5260	6.6030	0
21/09/2023	GOVI On 01-February-24			GOVI	893.7020	898.7350	893.7020	898.7350	0
21/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	137220.0000	187550.0000	13.7220	18.7550	0
21/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	137120.0000	187450.0000	13.7120	18.7450	0
21/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	137020.0000	187350.0000	13.7020	18.7350	0
21/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-May-24			GOVI	913.4670	918.6100	913.4670	918.6100	0
21/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	375030.0000	323600.0000	37.5030	32.3600	0
21/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	375130.0000	323700.0000	37.5130	32.3700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	375230.0000	323800.0000	37.5230	32.3800	0
21/09/2023	GOVI On 01-August-24			GOVI	933.5330	938.7850	933.5330	938.7850	0
21/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	98370.0000	45850.0000	9.8370	4.5850	0
21/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	98470.0000	45950.0000	9.8470	4.5950	0
21/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	98570.0000	46050.0000	9.8570	4.6050	0
21/09/2023	GOVI On 07-November-24			GOVI	955.2770	960.6480	955.2770	960.6480	0
21/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	64970.0000	118680.0000	6.4970	11.8680	0
21/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	64870.0000	118580.0000	6.4870	11.8580	0
21/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	64770.0000	118480.0000	6.4770	11.8480	0
21/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/09/2023	IGOV On 02-November-23			Index Future	330.4480	330.2060	330.4480	330.2060	475
21/09/2023	IGOV On 01-February-24			Index Future	337.8640	337.6170	337.8640	337.6170	0
21/09/2023	IGOV On 02-May-24			Index Future	345.4150	345.1620	345.4150	345.1620	0
21/09/2023	IGOV On 01-August-24			Index Future	353.0800	352.8200	353.0800	352.8200	0
21/09/2023	IGOV On 07-November-24			Index Future	361.3850	361.1180	361.3850	361.1180	0
21/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
21/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
21/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3800	91.6500	91.6200	0
21/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3700	8.4400	91.6300	91.5600	0
21/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4700	8.4400	91.5300	91.5600	0
21/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.4600	8.4200	91.5400	91.5800	0
21/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.4600	8.4000	91.5400	91.6000	0
21/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.4600	8.2300	91.5400	91.7700	0
21/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3200	8.0400	91.6800	91.9600	0
21/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1400	7.9200	91.8600	92.0800	0
21/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0400	7.8600	91.9600	92.1400	0
21/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.9900	7.8200	92.0100	92.1800	0
21/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.9400	7.8800	92.0600	92.1200	0
21/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.9800	7.8600	92.0200	92.1400	0
21/09/2023	R035 On 02-November-23			Bond Future	12.2281	12.1226	81.3762	81.9225	166,617
21/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	5.2400	9.7100	0.0052	0.0097	400
21/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8935.0300	8393.2100	8.9350	8.3932	0
21/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	55.2700	87.1500	0.0553	0.0872	400
21/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	6064.7400	5550.3300	6.0647	5.5503	0
21/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	174.8000	252.0200	0.1748	0.2520	0
21/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	4551.6900	4082.6200	4.5517	4.0826	0
21/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	181.0600	260.3200	0.1811	0.2603	0
21/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	4502.4400	4035.4100	4.5024	4.0354	0
21/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	187.5000	268.8400	0.1875	0.2688	0
21/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	4453.4100	3988.4600	4.4534	3.9885	0
21/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	441.5800	590.6700	0.4416	0.5907	6,500
21/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3229.1500	2831.9500	3.2292	2.8320	0
21/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	493.7100	654.3700	0.4937	0.6544	731
21/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3065.3800	2679.7500	3.0654	2.6798	0
21/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	1520.5900	1835.5700	1.5206	1.8356	731



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1459.5300	1228.2200	1.4595	1.2282	0
21/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	3594.0900	4049.5700	3.5941	4.0496	0
21/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	480.0600	389.2500	0.4801	0.3893	400
21/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	6696.7900	7222.1500	6.6968	7.2222	0
21/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	99.0200	78.0900	0.0990	0.0781	731
21/09/2023	R035 On 01-February-24			Bond Future	12.3577	12.2477	83.1826	83.7410	0
21/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	190.1000	238.0800	0.1901	0.2381	400
21/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	9693.3800	9182.8700	9.6934	9.1829	0
21/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	470.3100	568.7500	0.4703	0.5688	400
21/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7083.2900	6623.2400	7.0833	6.6232	0
21/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2201.0900	2477.9000	2.2011	2.4779	0
21/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3105.7200	2824.0400	3.1057	2.8240	0
21/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2225.8100	2504.3800	2.2258	2.5044	0
21/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3079.1500	2799.2300	3.0792	2.7992	0
21/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2250.8700	2531.2000	2.2509	2.5312	0
21/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3052.9800	2774.8200	3.0530	2.7748	0
21/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	6277.9000	6728.2100	6.2779	6.7282	0
21/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	978.0900	869.9100	0.9781	0.8699	400
21/09/2023	R035 On 02-May-24			Bond Future	12.4859	12.3713	80.5094	81.0801	0
21/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	918.0200	1052.7000	0.9180	1.0527	0
21/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7720.9700	7285.0300	7.7210	7.2850	0
21/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	928.5300	1064.3700	0.9285	1.0644	0
21/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7675.9100	7241.1300	7.6759	7.2411	0
21/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	938.9500	1075.9300	0.9390	1.0759	0
21/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7630.8200	7197.1800	7.6308	7.1972	0
21/09/2023	R035 On 01-August-24			Bond Future	12.6227	12.5032	82.2760	82.8590	0
21/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2077.4100	2294.6600	2.0774	2.2947	0
21/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6268.4100	5902.7100	6.2684	5.9027	0
21/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2095.3400	2313.8200	2.0953	2.3138	0
21/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6234.1800	5869.7100	6.2342	5.8697	0
21/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2113.3700	2333.0800	2.1134	2.3331	0
21/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6200.0900	5836.8500	6.2001	5.8369	0
21/09/2023	R035 On 07-November-24			Bond Future	12.7929	12.6678	79.6713	80.2675	0
21/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2832.6600	3089.3400	2.8327	3.0893	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5864.9000	5525.3800	5.8649	5.5254	0
21/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2852.4200	3110.2300	2.8524	3.1102	0
21/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5834.7000	5496.3100	5.8347	5.4963	0
21/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2872.2600	3131.2000	2.8723	3.1312	0
21/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5804.6200	5467.3600	5.8046	5.4674	0
21/09/2023	R053 On 02-November-23			Bond Future	12.7183	12.6127	92.8108	93.5617	5,189
21/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	2487.6500	2952.5100	2.4877	2.9525	0
21/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1844.1900	1558.1100	1.8442	1.5581	0
21/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	2527.7500	2996.2700	2.5278	2.9963	0
21/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1814.6600	1532.2400	1.8147	1.5322	0
21/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	2568.0300	3040.1800	2.5680	3.0402	0
21/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1785.4000	1506.6100	1.7854	1.5066	0
21/09/2023	R053 On 01-February-24			Bond Future	12.8368	12.7270	94.8710	95.6387	0
21/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4143.0000	4586.9200	4.1430	4.5869	0
21/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3568.8200	3245.1000	3.5688	3.2451	0
21/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	4181.6700	4627.7300	4.1817	4.6277	0
21/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3538.9700	3217.3900	3.5390	3.2174	0
21/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	4220.4800	4668.6700	4.2205	4.6687	0
21/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3509.3500	3189.9000	3.5094	3.1899	0
21/09/2023	R053 On 02-May-24			Bond Future	12.9621	12.8479	91.1039	91.8883	0
21/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5153.4700	5597.6800	5.1535	5.5977	0
21/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4760.9400	4420.7200	4.7609	4.4207	0
21/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5190.8400	5636.7400	5.1908	5.6367	0
21/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4730.7900	4392.2600	4.7308	4.3923	0
21/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5228.5900	5676.1700	5.2286	5.6762	0
21/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4701.1200	4364.2700	4.7011	4.3643	0
21/09/2023	R053 On 01-August-24			Bond Future	13.0943	12.9754	93.1020	93.9034	0
21/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	5773.3800	6221.6600	5.7734	6.2217	0
21/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5535.5100	5182.4100	5.5355	5.1824	0
21/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	5809.5600	6259.3400	5.8096	6.2593	0
21/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5505.2300	5153.6300	5.5052	5.1536	0
21/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	5845.8100	6297.0800	5.8458	6.2971	0
21/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5475.1200	5125.0100	5.4751	5.1250	0
21/09/2023	R053 On 07-November-24			Bond Future	13.2509	13.1266	89.3914	90.2111	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	4615.5800	5001.8600	4.6156	5.0019	0
21/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7726.4000	7293.0500	7.7264	7.2931	0
21/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	4646.3300	5034.1300	4.6463	5.0341	0
21/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7687.5000	7255.6700	7.6875	7.2557	0
21/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	4677.1600	5066.5000	4.6772	5.0665	0
21/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7648.7700	7218.4800	7.6488	7.2185	0
21/09/2023	R186 On 02-November-23			Bond Future	9.1837	9.0797	107.4683	107.7516	125,998
21/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	520.7000	673.7400	0.5207	0.6737	1,715
21/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	612.4600	482.1200	0.6125	0.4821	0
21/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	901.9500	1099.5300	0.9020	1.0995	0
21/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	369.5200	283.7200	0.3695	0.2837	0
21/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	920.5900	1119.8400	0.9206	1.1198	0
21/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	361.1300	277.0000	0.3611	0.2770	0
21/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	939.5100	1140.4200	0.9395	1.1404	0
21/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	353.0300	270.5600	0.3530	0.2706	0
21/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3321.9600	3598.3300	3.3220	3.5983	0
21/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	25.4900	18.4800	0.0255	0.0185	1,715
21/09/2023	R186 On 01-February-24			Bond Future	9.1995	9.0850	104.5437	104.8335	0
21/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1438.2400	1627.9400	1.4382	1.6279	0
21/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	682.4300	582.3900	0.6824	0.5824	0
21/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1454.8000	1645.5100	1.4548	1.6455	0
21/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	673.9600	574.9300	0.6740	0.5749	0
21/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1471.6800	1663.3900	1.4717	1.6634	0
21/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	665.8200	567.7900	0.6658	0.5678	0
21/09/2023	R186 On 02-May-24			Bond Future	9.2222	9.0953	106.8550	107.1509	0
21/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	169.9500	214.5400	0.1700	0.2145	0
21/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3090.2400	2838.9400	3.0902	2.8389	0
21/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	172.7000	217.8700	0.1727	0.2179	0
21/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3068.8700	2818.1500	3.0689	2.8182	0
21/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	176.4000	222.2900	0.1764	0.2223	0
21/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3048.4500	2798.4500	3.0485	2.7985	0
21/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1966.6700	2165.5600	1.9667	2.1656	2,030
21/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	793.0300	696.0300	0.7930	0.6960	0
21/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3148.4900	3385.7100	3.1485	3.3857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	452.2500	393.5800	0.4523	0.3936	2,030
21/09/2023	R186 On 01-August-24			Bond Future	9.2582	9.1163	103.8910	104.1931	0
21/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	709.1300	822.1300	0.7091	0.8221	0
21/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1947.5900	1758.5200	1.9476	1.7585	0
21/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	717.9000	831.7500	0.7179	0.8318	0
21/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1934.7800	1746.5600	1.9348	1.7466	0
21/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	727.0900	841.8000	0.7271	0.8418	0
21/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1922.3900	1735.0300	1.9224	1.7350	0
21/09/2023	R186 On 07-November-24			Bond Future	9.3294	9.1675	106.3038	106.6124	0
21/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1170.4800	1320.2200	1.1705	1.3202	0
21/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1550.6900	1391.7800	1.5507	1.3918	0
21/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1180.8800	1331.3200	1.1809	1.3313	0
21/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1541.9800	1383.7700	1.5420	1.3838	0
21/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1191.3200	1342.4700	1.1913	1.3425	0
21/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1533.3200	1375.8200	1.5333	1.3758	0
21/09/2023	R197 On 02-November-23			Bond Future	341.7385	341.7731	341.7385	341.7731	0
21/09/2023	R202 On 02-November-23			Bond Future	255.6024	253.5095	255.6024	253.5095	4,618
21/09/2023	R202 On 01-February-24			Bond Future	256.3667	254.2268	256.3667	254.2268	460
21/09/2023	R202 On 02-May-24			Bond Future	262.0961	259.9079	262.0961	259.9079	0
21/09/2023	R202 On 01-August-24			Bond Future	262.8143	260.5770	262.8143	260.5770	0
21/09/2023	R202 On 07-November-24			Bond Future	268.9906	266.6996	268.9906	266.6996	0
21/09/2023	R209 On 02-November-23			Bond Future	12.3055	12.2051	62.6224	63.0763	25,368
21/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	77.2400	116.0800	0.0772	0.1161	0
21/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4690.2200	4275.1900	4.6902	4.2752	0
21/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	80.5000	120.6000	0.0805	0.1206	0
21/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4643.8100	4230.0400	4.6438	4.2300	0
21/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	83.8700	125.2600	0.0839	0.1253	0
21/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	4597.5600	4185.0800	4.5976	4.1851	0
21/09/2023	R209 On 01-February-24			Bond Future	12.4170	12.3129	64.0125	64.4765	1,690
21/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1685.9400	1899.2900	1.6859	1.8993	0
21/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3022.0500	2771.4200	3.0221	2.7714	0
21/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1706.2800	1921.1300	1.7063	1.9211	0
21/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2996.7500	2747.6200	2.9968	2.7476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1726.5800	1942.9300	1.7266	1.9429	0
21/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2971.4700	2723.8400	2.9715	2.7238	0
21/09/2023	R209 On 02-May-24			Bond Future	12.5357	12.4276	62.2749	62.7490	0
21/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	738.0700	843.4200	0.7381	0.8434	0
21/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7119.4300	6750.6700	7.1194	6.7507	0
21/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	746.7600	853.0400	0.7468	0.8530	0
21/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7078.1600	6710.3300	7.0782	6.7103	0
21/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	755.3800	862.5900	0.7554	0.8626	0
21/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7036.8800	6669.9800	7.0369	6.6700	0
21/09/2023	R209 On 01-August-24			Bond Future	12.6618	12.5496	63.6412	64.1255	0
21/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1774.0300	1951.1200	1.7740	1.9511	0
21/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5727.9500	5420.7200	5.7280	5.4207	0
21/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1789.5400	1967.6600	1.7895	1.9677	0
21/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5696.6900	5390.4900	5.6967	5.3905	0
21/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1805.1400	1984.2800	1.8051	1.9843	0
21/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5665.5600	5360.3800	5.6656	5.3604	0
21/09/2023	R209 On 07-November-24			Bond Future	12.8125	12.6956	61.9628	62.4581	0
21/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	2572.5300	2789.6300	2.5725	2.7896	0
21/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5186.4000	4908.1600	5.1864	4.9082	0
21/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2590.2700	2808.3100	2.5903	2.8083	0
21/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5159.5100	4882.2100	5.1595	4.8822	0
21/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2608.0800	2827.0600	2.6081	2.8271	0
21/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5132.7400	4856.3800	5.1327	4.8564	0
21/09/2023	R210 On 02-November-23			Bond Future	227.1800	226.5387	227.1800	226.5387	206
21/09/2023	R210 On 01-February-24			Bond Future	232.2784	231.6229	232.2784	231.6229	300
21/09/2023	R210 On 02-May-24			Bond Future	234.2172	233.5466	234.2172	233.5466	0
21/09/2023	R210 On 01-August-24			Bond Future	239.4132	238.7270	239.4132	238.7270	0
21/09/2023	R210 On 07-November-24			Bond Future	241.7024	240.9998	241.7024	240.9998	0
21/09/2023	R213 On 02-November-23			Bond Future	11.1483	11.0473	80.9151	81.3458	28,960
21/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	686.8700	874.9500	0.6869	0.8750	731
21/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1578.8100	1336.1200	1.5788	1.3361	0
21/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1036.0600	1270.7800	1.0361	1.2708	0
21/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1199.0900	1003.0400	1.1991	1.0030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1058.8400	1296.1800	1.0588	1.2962	0
21/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1179.2500	985.8200	1.1793	0.9858	0
21/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1081.9800	1321.9100	1.0820	1.3219	0
21/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1159.8000	968.9600	1.1598	0.9690	0
21/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1904.4900	2214.6500	1.9045	2.2147	731
21/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	676.2000	555.5900	0.6762	0.5556	0
21/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6323.3000	6742.7000	6.3233	6.7427	0
21/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	57.2800	45.9100	0.0573	0.0459	731
21/09/2023	R213 On 01-February-24			Bond Future	11.2543	11.1484	82.7113	83.1517	0
21/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3167.0400	3465.1600	3.1670	3.4652	0
21/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1347.3300	1205.0700	1.3473	1.2051	0
21/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3193.9200	3493.2000	3.1939	3.4932	0
21/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1333.9800	1192.8800	1.3340	1.1929	0
21/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3220.8900	3521.3100	3.2209	3.5213	0
21/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1320.7500	1180.7900	1.3208	1.1808	0
21/09/2023	R213 On 02-May-24			Bond Future	11.3599	11.2489	80.9812	81.4311	0
21/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	926.9000	1051.5800	0.9269	1.0516	0
21/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5439.7300	5114.5000	5.4397	5.1145	0
21/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	937.5300	1063.2200	0.9375	1.0632	0
21/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5407.1300	5082.9100	5.4071	5.0829	0
21/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	948.2400	1074.9600	0.9482	1.0750	0
21/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	5374.6300	5051.4400	5.3746	5.0514	0
21/09/2023	R213 On 01-August-24			Bond Future	11.4750	11.3584	82.7586	83.2181	0
21/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1889.9100	2077.7700	1.8899	2.0778	0
21/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4350.9700	4079.2900	4.3510	4.0793	0
21/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1906.4300	2095.3000	1.9064	2.0953	0
21/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4326.7200	4056.0500	4.3267	4.0561	0
21/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1922.7300	2112.6100	1.9227	2.1126	0
21/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4302.2800	4032.6200	4.3023	4.0326	0
21/09/2023	R213 On 07-November-24			Bond Future	11.6275	11.5043	81.1203	81.5902	0
21/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2543.7800	2760.9900	2.5438	2.7610	0
21/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4150.7200	3897.9800	4.1507	3.8980	0
21/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2561.5600	2779.6800	2.5616	2.7797	0
21/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4129.5400	3877.7100	4.1295	3.8777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2579.7500	2798.7700	2.5798	2.7988	0
21/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4108.8000	3857.8700	4.1088	3.8579	0
21/09/2023	R214 On 02-November-23			Bond Future	12.6941	12.5937	58.1973	58.6517	21,496
21/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	26.5700	42.8200	0.0266	0.0428	0
21/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6087.8400	5649.7300	6.0878	5.6497	0
21/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	27.7500	44.5900	0.0278	0.0446	0
21/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6036.3700	5598.8500	6.0364	5.5989	0
21/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	28.9700	46.4300	0.0290	0.0464	0
21/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5985.0000	5548.1000	5.9850	5.5481	0
21/09/2023	R214 On 01-February-24			Bond Future	12.8143	12.7102	59.4892	59.9536	0
21/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1039.3900	1196.8800	1.0394	1.1969	0
21/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4157.0600	3850.1000	4.1571	3.8501	0
21/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1054.2700	1213.2400	1.0543	1.2132	0
21/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4123.7600	3818.2800	4.1238	3.8183	0
21/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1069.2800	1229.7400	1.0693	1.2297	0
21/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4090.6400	3786.6500	4.0906	3.7867	0
21/09/2023	R214 On 02-May-24			Bond Future	12.9321	12.8242	57.4997	57.9743	0
21/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	672.2100	769.3500	0.6722	0.7694	0
21/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7728.9000	7351.4600	7.7289	7.3515	0
21/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	680.2800	778.3000	0.6803	0.7783	0
21/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7684.5300	7307.9700	7.6845	7.3080	0
21/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	688.5300	787.4700	0.6885	0.7875	0
21/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7640.4000	7264.7600	7.6404	7.2648	0
21/09/2023	R214 On 01-August-24			Bond Future	13.0561	12.9442	58.7614	59.2462	0
21/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1749.0900	1925.1600	1.7491	1.9252	0
21/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5825.5000	5516.7400	5.8255	5.5167	0
21/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1764.7600	1941.8700	1.7648	1.9419	0
21/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5793.1700	5485.4500	5.7932	5.4855	0
21/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1780.3100	1958.4600	1.7803	1.9585	0
21/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5760.7800	5454.1000	5.7608	5.4541	0
21/09/2023	R214 On 07-November-24			Bond Future	13.2069	13.0905	56.8188	57.3147	0
21/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2611.4400	2830.1700	2.6114	2.8302	0
21/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5274.7600	4997.6200	5.2748	4.9976	0
21/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2630.1700	2849.8500	2.6302	2.8499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5248.0200	4971.8300	5.2480	4.9718	0
21/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2648.9600	2869.6000	2.6490	2.8696	0
21/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5221.3800	4946.1500	5.2214	4.9462	0
21/09/2023	R248 On 02-November-23			Bond Future	12.7811	12.6756	71.6238	72.2030	232,371
21/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	25.6200	42.5000	0.0256	0.0425	0
21/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7878.2400	7315.9700	7.8782	7.3160	0
21/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	26.7900	44.3200	0.0268	0.0443	0
21/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7813.7200	7252.1000	7.8137	7.2521	0
21/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	28.0200	46.2100	0.0280	0.0462	0
21/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7749.3500	7188.3900	7.7494	7.1884	0
21/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	101.2000	152.6100	0.1012	0.1526	207
21/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5835.9500	5308.2100	5.8360	5.3082	0
21/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	896.8600	1136.3200	0.8969	1.1363	207
21/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2459.2600	2119.5700	2.4593	2.1196	0
21/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	4582.6100	5092.1600	4.5826	5.0922	0
21/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	362.2800	292.6800	0.3623	0.2927	207
21/09/2023	R248 On 01-February-24			Bond Future	12.9062	12.7965	73.2137	73.8058	0
21/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	398.4400	484.3100	0.3984	0.4843	1,000
21/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8724.4200	8218.2000	8.7244	8.2182	0
21/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1153.6200	1340.0600	1.1536	1.3401	0
21/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5483.4800	5077.8300	5.4835	5.0778	0
21/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1170.6200	1358.9000	1.1706	1.3589	0
21/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5440.9100	5037.1000	5.4409	5.0371	0
21/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1187.7700	1377.9100	1.1878	1.3779	0
21/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5398.5700	4996.6200	5.3986	4.9966	0
21/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1446.9300	1663.3200	1.4469	1.6633	1,000
21/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4833.7200	4458.0200	4.8337	4.4580	0
21/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4389.9100	4790.0500	4.3899	4.7901	0
21/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1984.3100	1792.3600	1.9843	1.7924	1,000
21/09/2023	R248 On 02-May-24			Bond Future	13.0289	12.9149	70.3836	70.9887	0
21/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	751.4300	866.2600	0.7514	0.8663	0
21/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9988.1800	9498.0000	9.9882	9.4980	0
21/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	760.7000	876.6300	0.7607	0.8766	0
21/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9931.7900	9442.7100	9.9318	9.4427	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	770.1900	887.2400	0.7702	0.8872	0
21/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9875.7200	9387.7600	9.8757	9.3878	0
21/09/2023	R248 On 01-August-24			Bond Future	13.1583	13.0397	71.9279	72.5460	13,000
21/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2272.1100	2504.1700	2.2721	2.5042	0
21/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6982.9900	6596.9700	6.9830	6.5970	0
21/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2291.7700	2525.1400	2.2918	2.5251	0
21/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6944.4700	6559.7600	6.9445	6.5598	0
21/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2311.5200	2546.2000	2.3115	2.5462	0
21/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6906.1200	6522.7200	6.9061	6.5227	0
21/09/2023	R248 On 07-November-24			Bond Future	13.3153	13.1915	69.1457	69.7779	0
21/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3358.1900	3646.5800	3.3582	3.6466	0
21/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6169.9100	5826.1300	6.1699	5.8261	0
21/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3381.4200	3671.0200	3.3814	3.6710	0
21/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6138.7100	5796.1400	6.1387	5.7961	0
21/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3404.7300	3695.5300	3.4047	3.6955	0
21/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6107.6700	5766.3000	6.1077	5.7663	0
21/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0