



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

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For September 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	2025 On 02-November-23			Bond Future	172.6159	172.7489	172.6159	172.7489	5,478
29/09/2023	2025 On 01-February-24			Bond Future	174.6889	174.8149	174.6889	174.8149	2,884
29/09/2023	2025 On 02-May-24			Bond Future	178.6823	178.7523	178.6823	178.7523	0
29/09/2023	2025 On 01-August-24			Bond Future	180.9164	180.8734	180.9164	180.8734	0
29/09/2023	2025 On 07-November-24			Bond Future	185.2432	185.1170	185.2432	185.1170	0
29/09/2023	2029 On 02-November-23			Bond Future	124.8899	124.3246	124.8899	124.3246	2,068
29/09/2023	2029 On 01-February-24			Bond Future	127.6866	127.1016	127.6866	127.1016	728
29/09/2023	2029 On 02-May-24			Bond Future	129.2400	128.5987	129.2400	128.5987	0
29/09/2023	2029 On 01-August-24			Bond Future	132.1854	131.4475	132.1854	131.4475	0
29/09/2023	2029 On 07-November-24			Bond Future	133.9459	133.1302	133.9459	133.1302	0
29/09/2023	2030 On 02-November-23			Bond Future	10.8573	11.0375	89.4273	88.6959	90,714

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	0.0400	0.0300	0.0000	0.0000	800
29/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	5458.9000	6190.2800	5.4589	6.1903	0
29/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	1.4000	3.3700	0.0014	0.0034	500
29/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	4064.3500	4797.7100	4.0644	4.7977	0
29/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	9.4900	17.5800	0.0095	0.0176	800
29/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	3298.7600	4038.2400	3.2988	4.0382	0
29/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	140.3100	126.7300	0.1403	0.1267	500
29/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	2074.2800	2792.0900	2.0743	2.7921	0
29/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	418.0000	328.2000	0.4180	0.3282	500
29/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	1393.4900	2035.0800	1.3935	2.0351	0
29/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	757.9700	579.4700	0.7580	0.5795	0
29/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	992.3400	1545.2300	0.9923	1.5452	0
29/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	779.7900	595.9000	0.7798	0.5959	0
29/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	973.2200	1520.7200	0.9732	1.5207	0
29/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	801.8100	612.6000	0.8018	0.6126	0
29/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	954.3200	1496.5000	0.9543	1.4965	0
29/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	1584.0900	1230.5300	1.5841	1.2305	500
29/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	520.0800	897.9100	0.5201	0.8979	0
29/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	2567.4700	2071.5200	2.5675	2.0715	0
29/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	268.6500	504.0900	0.2687	0.5041	500
29/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	3046.5600	2500.3000	3.0466	2.5003	0
29/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	197.3800	382.5100	0.1974	0.3825	800
29/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	5574.7100	4890.2100	5.5747	4.8902	0
29/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	40.1000	86.9900	0.0401	0.0870	500
29/09/2023	2030 On 01-February-24			Bond Future	10.9554	11.1468	87.4021	86.6496	0
29/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	316.8800	173.1100	0.3169	0.1731	400
29/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	6015.3400	6624.1100	6.0153	6.6241	0
29/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	486.5400	296.9900	0.4865	0.2970	500
29/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	4828.4900	5391.4800	4.8285	5.3915	0
29/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	512.4600	318.7700	0.5125	0.3188	1,360
29/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	4686.5900	5245.4400	4.6866	5.2454	0
29/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	561.0500	360.0900	0.5611	0.3601	500
29/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	4442.4100	4993.9900	4.4424	4.9940	0
29/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	613.4200	405.5000	0.6134	0.4055	400

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29/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	4203.1800	4747.8000	4.2032	4.7478	0
29/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	687.0200	470.1900	0.6870	0.4702	200
29/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	3903.5700	4439.2800	3.9036	4.4393	0
29/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	930.3200	680.0600	0.9303	0.6801	500
29/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	3201.7600	3704.0400	3.2018	3.7040	0
29/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	1931.9200	1578.1300	1.9319	1.5781	0
29/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1755.8700	2154.6200	1.7559	2.1546	700
29/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	2644.6600	2227.3600	2.6447	2.2274	0
29/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	1256.9000	1592.1400	1.2569	1.5921	1,360
29/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	2745.2200	2319.7000	2.7452	2.3197	0
29/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	1202.6500	1529.6700	1.2027	1.5297	0
29/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	2770.7100	2343.0000	2.7707	2.3430	0
29/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	1189.5000	1514.3300	1.1895	1.5143	0
29/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	2796.1100	2366.6100	2.7961	2.3666	0
29/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	1176.2700	1499.3100	1.1763	1.4993	0
29/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	3835.6800	3329.7300	3.8357	3.3297	0
29/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	764.1500	1010.7400	0.7642	1.0107	200
29/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	4130.4500	3605.1200	4.1305	3.6051	0
29/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	682.0500	909.2600	0.6821	0.9093	500
29/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	4160.3100	3633.0800	4.1603	3.6331	0
29/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	674.3400	899.6500	0.6743	0.8997	500
29/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	4892.5700	4323.6900	4.8926	4.3237	0
29/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	511.2200	694.8800	0.5112	0.6949	400
29/09/2023	2030 On 02-May-24			Bond Future	11.0556	11.2657	89.3796	88.5804	0
29/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	601.4000	389.9600	0.6014	0.3900	1,000
29/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	6150.9900	6738.7600	6.1510	6.7388	0
29/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	700.3200	470.4100	0.7003	0.4704	0
29/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	5632.7900	6202.0900	5.6328	6.2021	0
29/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	707.4300	476.9300	0.7074	0.4769	0
29/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	5598.9400	6167.6500	5.5989	6.1677	0
29/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	714.3900	483.3500	0.7144	0.4834	0
29/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	5564.9600	6133.1300	5.5650	6.1331	0
29/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	986.2000	740.2400	0.9862	0.7402	1,000
29/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	4498.4100	5051.6600	4.4984	5.0517	0

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29/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	1569.9900	1274.1000	1.5700	1.2741	500
29/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	3256.6800	3760.0000	3.2567	3.7600	0
29/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	1896.2700	1577.8100	1.8963	1.5778	1,080
29/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2803.5200	3284.2700	2.8035	3.2843	0
29/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	2475.4500	2112.7700	2.4755	2.1128	500
29/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	2229.4400	2665.9700	2.2294	2.6660	0
29/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	4475.5000	3973.9300	4.4755	3.9739	0
29/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	1171.9500	1469.5900	1.1720	1.4696	1,000
29/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	5717.5900	5146.9300	5.7176	5.1469	0
29/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	828.8000	1057.3500	0.8288	1.0574	1,080
29/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	8027.7100	7308.7900	8.0277	7.3088	0
29/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	454.0600	534.3500	0.4541	0.5344	500
29/09/2023	2030 On 01-August-24			Bond Future	11.1685	11.4068	87.3900	86.5158	0
29/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	1354.8300	1075.3000	1.3548	1.0753	0
29/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	4365.5800	4960.2100	4.3656	4.9602	0
29/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	1365.8500	1086.1900	1.3659	1.0862	0
29/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	4338.1100	4932.6100	4.3381	4.9326	0
29/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	1376.9500	1097.1500	1.3770	1.0972	0
29/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	4310.7300	4905.0900	4.3107	4.9051	0
29/09/2023	2030 On 07-November-24			Bond Future	11.3093	11.5745	89.4546	88.5202	0
29/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	1837.4200	1594.9300	1.8374	1.5949	0
29/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3886.6800	4578.5700	3.8867	4.5786	0
29/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	1852.3600	1608.8500	1.8524	1.6089	0
29/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3865.1100	4555.9800	3.8651	4.5560	0
29/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	1867.3600	1622.8300	1.8674	1.6228	0
29/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3843.6300	4533.4800	3.8436	4.5335	0
29/09/2023	2032 On 02-November-23			Bond Future	11.7556	11.9557	82.4450	81.5334	172,333
29/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	7,750
29/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	6800.6300	7712.1900	6.8006	7.7122	0
29/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	0.2300	0.1200	0.0002	0.0001	500
29/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	5638.6900	6550.1500	5.6387	6.5502	0
29/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	0.2500	0.1500	0.0003	0.0002	500
29/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	5588.6300	6500.1000	5.5886	6.5001	0
29/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	0.8800	0.9300	0.0009	0.0009	500

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29/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	4991.2600	5902.8800	4.9913	5.9029	0
29/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	3.3000	5.0400	0.0033	0.0050	10,000
29/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	4302.7500	5216.0600	4.3028	5.2161	0
29/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	11.4600	20.3900	0.0115	0.0204	0
29/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	3578.6000	4499.1000	3.5786	4.4991	500
29/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	30.4700	39.7400	0.0305	0.0397	500
29/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	3162.1400	4082.9800	3.1621	4.0830	0
29/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	91.1200	89.5700	0.0911	0.0896	0
29/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	2598.9100	3508.9300	2.5989	3.5089	0
29/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	97.8800	94.7400	0.0979	0.0947	0
29/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	2557.9300	3466.3600	2.5579	3.4664	0
29/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	105.0300	100.1300	0.1050	0.1001	0
29/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	2517.3700	3424.0400	2.5174	3.4240	0
29/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	137.0400	123.6300	0.1370	0.1236	0
29/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	2358.9100	3257.0700	2.3589	3.2571	500
29/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	426.4400	324.8900	0.4264	0.3249	0
29/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1610.7900	2420.8100	1.6108	2.4208	500
29/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	618.2500	460.5200	0.6183	0.4605	0
29/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	1336.5700	2090.4100	1.3366	2.0904	15,500
29/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	1055.7600	779.8900	1.0558	0.7799	0
29/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	943.8700	1579.5700	0.9439	1.5796	500
29/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	1401.4200	1043.8800	1.4014	1.0439	0
29/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	742.1800	1296.2100	0.7422	1.2962	0
29/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	2626.5200	2046.9500	2.6265	2.0470	0
29/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	354.0200	686.0200	0.3540	0.6860	500
29/09/2023	2032 On 01-February-24			Bond Future	11.8776	12.0880	84.2710	83.3347	0
29/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	150.8500	76.3800	0.1509	0.0764	1,200
29/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	9117.6300	9979.4800	9.1176	9.9795	0
29/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	389.9900	231.7300	0.3900	0.2317	500
29/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	6440.2600	7218.3200	6.4403	7.2183	0
29/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	502.7500	324.2900	0.5028	0.3243	1,200
29/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	5721.3500	6479.2100	5.7214	6.4792	0
29/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	517.6300	336.8000	0.5176	0.3368	200
29/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	5639.0700	6394.5600	5.6391	6.3946	0

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29/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	811.0100	585.7400	0.8110	0.5857	500
29/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	4444.3300	5155.3800	4.4443	5.1554	0
29/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	1925.4300	1552.6600	1.9254	1.5527	0
29/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	2499.9100	3063.4600	2.4999	3.0635	200
29/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	2106.6800	1712.1900	2.1067	1.7122	0
29/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	2320.2300	2862.0600	2.3202	2.8621	0
29/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	2129.9300	1732.8200	2.1299	1.7328	0
29/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	2298.5100	2837.7200	2.2985	2.8377	0
29/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	2153.3100	1753.3900	2.1533	1.7534	0
29/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	2276.9500	2813.3500	2.2770	2.8134	0
29/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	3935.3700	3360.6200	3.9354	3.3606	0
29/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	1206.4400	1568.0100	1.2064	1.5680	200
29/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	4310.6400	3705.5800	4.3106	3.7056	0
29/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	1069.5000	1400.7600	1.0695	1.4008	1,200
29/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	4663.7300	4032.1600	4.6637	4.0322	0
29/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	956.9300	1261.6800	0.9569	1.2617	500
29/09/2023	2032 On 02-May-24			Bond Future	11.9994	12.2263	82.0147	81.0296	0
29/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	578.3600	374.9700	0.5784	0.3750	1,000
29/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	8185.3400	8967.0900	8.1853	8.9671	0
29/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	703.5600	466.6500	0.7036	0.4667	0
29/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	7431.3900	8179.6200	7.4314	8.1796	0
29/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	711.2100	472.3200	0.7112	0.4723	0
29/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	7390.5200	8136.7700	7.3905	8.1368	0
29/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	718.7400	478.0400	0.7187	0.4780	0
29/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	7349.5800	8094.0200	7.3496	8.0940	0
29/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	742.1000	495.2500	0.7421	0.4953	500
29/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	7227.7100	7966.0000	7.2277	7.9660	0
29/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	790.4600	531.5400	0.7905	0.5315	1,550
29/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	6986.5500	7712.7700	6.9866	7.7128	0
29/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	980.0400	691.5000	0.9800	0.6915	1,000
29/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	6172.4900	6869.0900	6.1725	6.8691	0
29/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	1226.5800	923.1100	1.2266	0.9231	500
29/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	5336.8400	6018.5100	5.3368	6.0185	0
29/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	1578.9900	1249.6000	1.5790	1.2496	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
29/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	4486.9900	5142.7400	4.4870	5.1427	0
29/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	5301.0000	4676.8500	5.3010	4.6769	0
29/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1481.4100	1842.4000	1.4814	1.8424	1,000
29/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	6167.9900	5490.4900	6.1680	5.4905	0
29/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1209.1100	1516.7500	1.2091	1.5168	500
29/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	6708.4700	6001.8900	6.7085	6.0019	0
29/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	1068.6500	1347.2100	1.0687	1.3472	1,550
29/09/2023	2032 On 01-August-24			Bond Future	12.1303	12.3807	83.8644	82.8045	0
29/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	1385.0700	1117.0300	1.3851	1.1170	0
29/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	5805.0600	6596.9400	5.8051	6.5969	0
29/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	1396.9200	1128.4700	1.3969	1.1285	0
29/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	5771.2000	6562.6700	5.7712	6.5627	0
29/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	1408.8500	1140.2400	1.4089	1.1402	0
29/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	5737.4500	6528.7600	5.7375	6.5288	0
29/09/2023	2032 On 07-November-24			Bond Future	12.2972	12.5704	81.6791	80.5571	0
29/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	1793.2800	1575.2400	1.7933	1.5752	0
29/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	5318.3100	6222.2700	5.3183	6.2223	0
29/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	1806.8100	1588.8600	1.8068	1.5889	0
29/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	5288.0500	6192.1000	5.2881	6.1921	0
29/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	1820.4100	1602.5400	1.8204	1.6025	0
29/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	5257.9000	6162.0300	5.2579	6.1620	0
29/09/2023	2032 On 07-November-24	11.64	Call	Bond Future	2060.7200	1661.1900	2.0607	1.6612	1,615
29/09/2023	2032 On 07-November-24	11.64	Put	Bond Future	4845.3400	5567.8100	4.8453	5.5678	0
29/09/2023	2032 On 07-November-24	13.36	Call	Bond Future	6112.4400	5353.6400	6.1124	5.3536	0
29/09/2023	2032 On 07-November-24	13.36	Put	Bond Future	1858.7300	2221.9300	1.8587	2.2219	1,615
29/09/2023	2033 On 02-November-23			Bond Future	116.8666	116.5510	116.8666	116.5510	2,258
29/09/2023	2033 On 01-February-24			Bond Future	119.4837	119.1544	119.4837	119.1544	5,737
29/09/2023	2033 On 02-May-24			Bond Future	120.7544	120.3775	120.7544	120.3775	0
29/09/2023	2033 On 01-August-24			Bond Future	123.5063	123.0442	123.5063	123.0442	0
29/09/2023	2033 On 07-November-24			Bond Future	124.9612	124.4318	124.9612	124.4318	0
29/09/2023	2037 On 02-November-23			Bond Future	12.7654	12.9805	75.3394	74.2733	73,657
29/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	15.8700	5.6400	0.0159	0.0056	0
29/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	6503.7100	7559.6400	6.5037	7.5596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	16.6900	6.0100	0.0167	0.0060	0
29/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	6447.7600	7503.2400	6.4478	7.5032	0
29/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	17.5600	6.4100	0.0176	0.0064	0
29/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	6391.9200	7446.9300	6.3919	7.4469	0
29/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	128.7400	71.1400	0.1287	0.0711	731
29/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	4011.0900	5019.6500	4.0111	5.0197	0
29/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	689.4700	447.4800	0.6895	0.4475	731
29/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1935.1200	2759.2900	1.9351	2.7593	0
29/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	5418.4400	4474.4800	5.4184	4.4745	0
29/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	90.4500	212.6500	0.0905	0.2127	731
29/09/2023	2037 On 01-February-24			Bond Future	12.9010	13.1258	72.7518	71.6579	76,958
29/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	865.1500	629.6000	0.8652	0.6296	2,500
29/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	5023.4300	5881.7800	5.0234	5.8818	0
29/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	1207.7900	905.5400	1.2078	0.9055	0
29/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	4204.1300	4995.7800	4.2041	4.9958	0
29/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	1225.0200	919.9300	1.2250	0.9199	0
29/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	4169.1600	4957.9700	4.1692	4.9580	0
29/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	1242.4000	934.6000	1.2424	0.9346	0
29/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	4134.3900	4920.4900	4.1344	4.9205	0
29/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	2587.1800	2085.4700	2.5872	2.0855	0
29/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	2444.6400	3036.8300	2.4446	3.0368	2,500
29/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	5774.5100	4978.9700	5.7745	4.9790	0
29/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	962.3300	1260.6900	0.9623	1.2607	2,500
29/09/2023	2037 On 02-May-24			Bond Future	13.0373	13.2766	74.3979	73.2546	0
29/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	607.9000	424.6400	0.6079	0.4246	0
29/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	9036.2900	9996.3600	9.0363	9.9964	0
29/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	615.4900	430.3700	0.6155	0.4304	0
29/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	8987.1300	9945.3400	8.9871	9.9453	0
29/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	623.3000	436.2800	0.6233	0.4363	0
29/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	8938.2400	9894.5500	8.9382	9.8946	0
29/09/2023	2037 On 01-August-24			Bond Future	13.1848	13.4446	71.8197	70.6034	0
29/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	1591.1700	1237.9000	1.5912	1.2379	0
29/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	7070.9600	7934.0100	7.0710	7.9340	0
29/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	1604.5600	1250.6700	1.6046	1.2507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	7031.5800	7894.0100	7.0316	7.8940	0
29/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	1618.0300	1263.5400	1.6180	1.2635	0
29/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	6992.3300	7854.1600	6.9923	7.8542	0
29/09/2023	2037 On 07-November-24			Bond Future	13.3533	13.6320	73.5149	72.2373	0
29/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	2405.8500	1998.3100	2.4059	1.9983	0
29/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	6184.2600	7054.2600	6.1843	7.0543	0
29/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	2424.1400	2014.2900	2.4241	2.0143	0
29/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	6152.5000	7020.1900	6.1525	7.0202	0
29/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	2442.5200	2030.3500	2.4425	2.0304	0
29/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	6120.8700	6986.2400	6.1209	6.9862	0
29/09/2023	2038 On 02-November-23			Bond Future	126.1823	125.0742	126.1823	125.0742	4,695
29/09/2023	2038 On 01-February-24			Bond Future	126.9914	125.8512	126.9914	125.8512	0
29/09/2023	2038 On 02-May-24			Bond Future	129.8944	128.6857	129.8944	128.6857	0
29/09/2023	2038 On 01-August-24			Bond Future	130.7868	129.4672	130.7868	129.4672	0
29/09/2023	2038 On 07-November-24			Bond Future	133.9133	132.5036	133.9133	132.5036	0
29/09/2023	2040 On 02-November-23			Bond Future	12.9404	13.1452	75.9143	74.8449	43,633
29/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	4.6000	1.5800	0.0046	0.0016	875
29/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	8281.5300	9347.8900	8.2815	9.3479	0
29/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	7.3000	2.6100	0.0073	0.0026	0
29/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	7787.1400	8851.8300	7.7871	8.8518	0
29/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	7.7200	2.7700	0.0077	0.0028	0
29/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	7725.7500	8790.1800	7.7258	8.7902	0
29/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	8.1700	2.9400	0.0082	0.0029	0
29/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	7664.4700	8728.6200	7.6645	8.7286	0
29/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	23.4200	9.6100	0.0234	0.0096	128
29/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	6460.1300	7515.7000	6.4601	7.5157	0
29/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	91.0200	49.4000	0.0910	0.0494	875
29/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	4751.0900	5778.8500	4.7511	5.7789	0
29/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	549.4300	360.0800	0.5494	0.3601	128
29/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	2382.7200	3262.7500	2.3827	3.2628	0
29/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	1374.9600	977.2800	1.3750	0.9773	0
29/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1218.8400	1890.5400	1.2188	1.8905	875
29/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	3825.0500	3032.4300	3.8251	3.0324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	273.1000	549.8600	0.2731	0.5499	128
29/09/2023	2040 On 01-February-24			Bond Future	13.0759	13.2901	73.0891	71.9918	97,319
29/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	993.3700	751.8500	0.9934	0.7519	0
29/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	5030.7300	5886.5100	5.0307	5.8865	0
29/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1009.1300	764.5700	1.0091	0.7646	0
29/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4990.0600	5842.8000	4.9901	5.8428	0
29/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1025.0500	777.4500	1.0251	0.7775	0
29/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4949.6100	5799.3100	4.9496	5.7993	0
29/09/2023	2040 On 02-May-24			Bond Future	13.2117	13.4396	74.7428	73.5959	0
29/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	625.4000	454.0100	0.6254	0.4540	0
29/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	9637.6900	10613.2200	9.6377	10.6132	0
29/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	633.5300	460.3100	0.6335	0.4603	0
29/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	9584.6300	10558.3300	9.5846	10.5583	0
29/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	641.6000	466.5600	0.6416	0.4666	0
29/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	9531.5900	10503.4700	9.5316	10.5035	0
29/09/2023	2040 On 01-August-24			Bond Future	13.3583	13.6055	71.9219	70.7017	0
29/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	1766.7500	1394.8200	1.7668	1.3948	0
29/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	7271.7300	8120.0500	7.2717	8.1201	0
29/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	1781.4800	1409.1200	1.7815	1.4091	0
29/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	7230.3300	8078.2200	7.2303	8.0782	0
29/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	1796.3000	1423.3100	1.7963	1.4233	0
29/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	7189.0900	8036.3500	7.1891	8.0364	0
29/09/2023	2040 On 07-November-24			Bond Future	13.5246	13.7898	73.6191	72.3375	0
29/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	2773.0800	2347.4300	2.7731	2.3474	0
29/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	6257.5900	7113.5400	6.2576	7.1135	0
29/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	2793.5200	2366.1000	2.7935	2.3661	0
29/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	6225.2200	7079.4000	6.2252	7.0794	0
29/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	2813.7300	2384.8600	2.8137	2.3849	0
29/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	6192.6800	7045.4100	6.1927	7.0454	0
29/09/2023	2044 On 02-November-23			Bond Future	13.0343	13.2442	72.0048	70.9202	52,387
29/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	3.3100	1.1600	0.0033	0.0012	0
29/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	8579.7400	9662.2700	8.5797	9.6623	0
29/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	3.5200	1.2300	0.0035	0.0012	0
29/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	8516.3600	9598.7500	8.5164	9.5988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	3.7400	1.3200	0.0037	0.0013	0
29/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	8453.0800	9535.3400	8.4531	9.5353	0
29/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	37.9400	15.9900	0.0379	0.0160	5,860
29/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	5835.1900	6897.9200	5.8352	6.8979	0
29/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	650.1700	406.9100	0.6502	0.4069	0
29/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	2166.8700	3008.2900	2.1669	3.0083	5,860
29/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	1205.8300	809.6400	1.2058	0.8096	0
29/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1385.9400	2074.4300	1.3859	2.0744	6,375
29/09/2023	2044 On 01-February-24			Bond Future	13.1669	13.3862	69.2182	68.1056	50,398
29/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	775.5600	587.8600	0.7756	0.5879	0
29/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	5665.4900	6590.4200	5.6655	6.5904	0
29/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	787.4400	598.6300	0.7874	0.5986	0
29/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	5619.6600	6543.4800	5.6197	6.5435	0
29/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	799.5700	609.4200	0.7996	0.6094	0
29/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	5574.1600	6496.6400	5.5742	6.4966	0
29/09/2023	2044 On 01-February-24	13.25	Call	Bond Future	2791.6500	2369.4600	2.7917	2.3695	0
29/09/2023	2044 On 01-February-24	13.25	Put	Bond Future	2366.4800	3056.9200	2.3665	3.0569	5,000
29/09/2023	2044 On 02-May-24			Bond Future	13.2995	13.5324	70.7843	69.6230	0
29/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	584.2800	430.4100	0.5843	0.4304	0
29/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	9872.8100	10880.2700	9.8728	10.8803	0
29/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	592.1100	436.5000	0.5921	0.4365	0
29/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	9818.1200	10823.8400	9.8181	10.8238	0
29/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	600.0200	442.5600	0.6000	0.4426	0
29/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	9763.5900	10767.4600	9.7636	10.7675	0
29/09/2023	2044 On 01-August-24			Bond Future	13.4422	13.6943	67.9994	66.7669	0
29/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	1584.5900	1243.6300	1.5846	1.2436	0
29/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	7797.1700	8688.6300	7.7972	8.6886	0
29/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	1598.3500	1257.0400	1.5984	1.2570	0
29/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	7753.4600	8644.5700	7.7535	8.6446	0
29/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	1612.2000	1270.3400	1.6122	1.2703	0
29/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	7709.9000	8600.4600	7.7099	8.6005	0
29/09/2023	2044 On 07-November-24			Bond Future	13.6035	13.8735	69.6038	68.3115	0
29/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	2744.2800	2288.0600	2.7443	2.2881	0
29/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	6320.6900	7156.7400	6.3207	7.1567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	2764.4500	2305.8300	2.7645	2.3058	0
29/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	6287.7900	7121.4400	6.2878	7.1214	0
29/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	2784.7100	2323.4000	2.7847	2.3234	0
29/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	6255.0500	7086.0100	6.2551	7.0860	0
29/09/2023	2046 On 02-November-23			Bond Future	107.9619	107.1117	107.9619	107.1117	16,148
29/09/2023	2046 On 01-February-24			Bond Future	110.3796	109.5042	110.3796	109.5042	0
29/09/2023	2046 On 02-May-24			Bond Future	110.7571	109.8247	110.7571	109.8247	0
29/09/2023	2046 On 01-August-24			Bond Future	113.2808	112.2570	113.2808	112.2570	0
29/09/2023	2046 On 07-November-24			Bond Future	113.7873	112.6871	113.7873	112.6871	0
29/09/2023	2050 On 02-November-23			Bond Future	109.8359	108.0692	109.8359	108.0692	14,081
29/09/2023	2050 On 01-February-24			Bond Future	110.0481	108.2356	110.0481	108.2356	0
29/09/2023	2050 On 02-May-24			Bond Future	112.5638	110.6733	112.5638	110.6733	0
29/09/2023	2050 On 01-August-24			Bond Future	112.8245	110.8196	112.8245	110.8196	0
29/09/2023	2050 On 07-November-24			Bond Future	115.5213	113.4183	115.5213	113.4183	0
29/09/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	AL37 On 02-November-23			Index Future	894.3500	888.8680	894.3500	888.8680	0
29/09/2023	AL37 On 01-February-24			Index Future	914.1590	908.5050	914.1590	908.5050	0
29/09/2023	AL37 On 02-May-24			Index Future	934.8420	928.7560	934.8420	928.7560	0
29/09/2023	AL37 On 01-August-24			Index Future	955.9410	949.1270	955.9410	949.1270	0
29/09/2023	AL37 On 07-November-24			Index Future	978.6000	971.1940	978.6000	971.1940	0
29/09/2023	AL7T On 02-November-23			Index Future	1001.1930	989.5630	1001.1930	989.5630	0
29/09/2023	AL7T On 01-February-24			Index Future	1023.3680	1011.4240	1023.3680	1,011.4240	0
29/09/2023	AL7T On 02-May-24			Index Future	1046.5220	1033.9690	1046.5220	1,033.9690	0
29/09/2023	AL7T On 01-August-24			Index Future	1070.1420	1056.6490	1070.1420	1,056.6490	0
29/09/2023	AL7T On 07-November-24			Index Future	1095.5070	1081.2160	1095.5070	1,081.2160	0
29/09/2023	ALBI On 02-November-23			Index Future	877.1490	867.4480	877.1490	867.4480	107
29/09/2023	ALBI On 01-February-24			Index Future	896.5760	886.6120	896.5760	886.6120	0
29/09/2023	ALBI On 02-May-24			Index Future	916.8620	906.3750	916.8620	906.3750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	ALBI On 01-August-24			Index Future	937.5550	926.2550	937.5550	926.2550	0
29/09/2023	ALBI On 07-November-24			Index Future	959.7780	947.7900	959.7780	947.7900	0
29/09/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/09/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/09/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/09/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	ES33 On 02-November-23			Bond Future	13.2432	13.4640	69.9567	69.0374	0
29/09/2023	ES33 On 01-February-24			Bond Future	13.4152	13.6470	71.5233	70.5794	0
29/09/2023	ES33 On 02-May-24			Bond Future	13.5852	13.8333	69.3584	68.3697	0
29/09/2023	ES33 On 01-August-24			Bond Future	13.7647	14.0357	70.9381	69.8826	0
29/09/2023	ES33 On 07-November-24			Bond Future	13.9885	14.2816	68.8274	67.7158	0
29/09/2023	ES42 On 02-November-23			Bond Future	13.6999	13.9205	65.6231	64.5986	0
29/09/2023	ES42 On 01-February-24			Bond Future	13.8562	14.0869	67.0927	66.0416	0
29/09/2023	ES42 On 02-May-24			Bond Future	14.0165	14.2624	64.3636	63.2664	0
29/09/2023	ES42 On 01-August-24			Bond Future	14.1815	14.4476	65.8288	64.6650	0
29/09/2023	ES42 On 07-November-24			Bond Future	14.3825	14.6687	63.1307	61.9098	0
29/09/2023	GOVI On 02-November-23			GOVI	864.4630	854.9020	864.4630	854.9020	817
29/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	213370.0000	308980.0000	21.3370	30.8980	0
29/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	213470.0000	309080.0000	21.3470	30.9080	0
29/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	213570.0000	309180.0000	21.3570	30.9180	0
29/09/2023	GOVI On 01-February-24			GOVI	883.6100	873.7880	883.6100	873.7880	0
29/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	36300.0000	0.0000	3.6300	0.0000	0
29/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	61920.0000	0.0000	6.1920	0
29/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	36200.0000	0.0000	3.6200	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
29/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	62020.0000	0.0000	6.2020	0
29/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	36100.0000	0.0000	3.6100	0.0000	0
29/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	62120.0000	0.0000	6.2120	0
29/09/2023	GOVI On 02-May-24			GOVI	903.6020	893.2660	903.6020	893.2660	0
29/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	473680.0000	577040.0000	47.3680	57.7040	0
29/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	473780.0000	577140.0000	47.3780	57.7140	0
29/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	473880.0000	577240.0000	47.3880	57.7240	0
29/09/2023	GOVI On 01-August-24			GOVI	923.9960	912.8590	923.9960	912.8590	0
29/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	193740.0000	305110.0000	19.3740	30.5110	0
29/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	193840.0000	305210.0000	19.3840	30.5210	0
29/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	193940.0000	305310.0000	19.3940	30.5310	0
29/09/2023	GOVI On 07-November-24			GOVI	945.8970	934.0820	945.8970	934.0820	0
29/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	28830.0000	146980.0000	2.8830	14.6980	0
29/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	28930.0000	147080.0000	2.8930	14.7080	0
29/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	29030.0000	147180.0000	2.9030	14.7180	0
29/09/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/09/2023	IGOV On 02-November-23			Index Future	328.2830	326.3490	328.2830	326.3490	475
29/09/2023	IGOV On 01-February-24			Index Future	335.6350	333.6390	335.6350	333.6390	0
29/09/2023	IGOV On 02-May-24			Index Future	343.3070	341.1540	343.3070	341.1540	0
29/09/2023	IGOV On 01-August-24			Index Future	351.1320	348.7140	351.1320	348.7140	0
29/09/2023	IGOV On 07-November-24			Index Future	359.5360	356.9020	359.5360	356.9020	0
29/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0
29/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/09/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.3330	8.3330	91.6670	8.3330	0
29/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.3500	8.3370	91.6500	91.6630	0
29/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3800	8.3720	91.6200	91.6280	0
29/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.5700	8.4770	91.4300	91.5230	0
29/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.5900	8.4650	91.4100	91.5350	0
29/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.6500	8.4640	91.3500	91.5360	0
29/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.6700	8.4660	91.3300	91.5340	0
29/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.5900	8.3280	91.4100	91.6720	0
29/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.4900	8.1480	91.5100	91.8520	0
29/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.4300	8.0430	91.5700	91.9570	0
29/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	7.9960	91.6300	92.0040	0
29/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.3300	7.9530	91.6700	92.0470	0
29/09/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.3800	7.9970	91.6200	92.0030	0
29/09/2023	R035 On 02-November-23			Bond Future	12.4215	12.6367	80.3892	79.3105	170,407
29/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	0.4500	0.1000	0.0005	0.0001	400
29/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	9917.2500	10995.5300	9.9173	10.9955	0
29/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	9.6900	3.0200	0.0097	0.0030	400
29/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	7006.1700	8078.1300	7.0062	8.0781	0
29/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	40.8000	16.7400	0.0408	0.0167	0
29/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	5404.7000	6459.2700	5.4047	6.4593	0
29/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	42.7000	17.7100	0.0427	0.0177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	5351.0900	6404.7300	5.3511	6.4047	0
29/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	44.6700	18.7200	0.0447	0.0187	0
29/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	5297.5900	6350.2700	5.2976	6.3503	0
29/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	136.3800	72.0700	0.1364	0.0721	6,500
29/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	3910.9600	4925.2800	3.9110	4.9253	0
29/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	158.2900	85.9100	0.1583	0.0859	731
29/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	3716.9700	4723.2200	3.7170	4.7232	0
29/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	796.0300	514.1100	0.7960	0.5141	731
29/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1721.9800	2518.6900	1.7220	2.5187	0
29/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	2608.5600	1936.1000	2.6086	1.9361	0
29/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	481.5400	887.7100	0.4815	0.8877	400
29/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	5682.4200	4708.5500	5.6824	4.7086	0
29/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	71.6600	176.4200	0.0717	0.1764	731
29/09/2023	R035 On 01-February-24			Bond Future	12.5602	12.7857	82.1696	81.0627	0
29/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	106.6200	60.4700	0.1066	0.0605	400
29/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	10622.8300	11683.6400	10.6228	11.6836	0
29/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	294.2600	182.3500	0.2943	0.1824	400
29/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	7920.1700	8915.2200	7.9202	8.9152	0
29/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	1571.4000	1261.5300	1.5714	1.2615	0
29/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	3488.9600	4286.0500	3.4890	4.2861	0
29/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	1591.8900	1279.4400	1.5919	1.2794	0
29/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	3458.1600	4252.6700	3.4582	4.2527	0
29/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	1612.5200	1297.4800	1.6125	1.2975	0
29/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	3427.5600	4219.4800	3.4276	4.2195	0
29/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	5336.4200	4619.4100	5.3364	4.6194	0
29/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	1049.5400	1439.4900	1.0495	1.4395	400
29/09/2023	R035 On 02-May-24			Bond Future	12.6884	12.9291	79.5151	78.3566	0
29/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	685.1900	477.4200	0.6852	0.4774	0
29/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	8482.4500	9433.2400	8.4825	9.4332	0
29/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	693.6700	483.8500	0.6937	0.4839	0
29/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	8435.3600	9384.1000	8.4354	9.3841	0
29/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	702.2200	490.3300	0.7022	0.4903	0
29/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	8388.4000	9335.0700	8.3884	9.3351	0
29/09/2023	R035 On 01-August-24			Bond Future	12.8238	13.0858	81.3086	80.0731	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	1579.5300	1277.2300	1.5795	1.2772	0
29/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	6737.9600	7671.1400	6.7380	7.6711	0
29/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	1593.1500	1290.3500	1.5932	1.2904	0
29/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	6699.4200	7632.1000	6.6994	7.6321	0
29/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	1606.8500	1303.5600	1.6069	1.3036	0
29/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	6661.0000	7593.1900	6.6610	7.5932	0
29/09/2023	R035 On 07-November-24			Bond Future	12.9968	13.2792	78.7133	77.4134	0
29/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	2107.8600	1832.0900	2.1079	1.8321	0
29/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	6098.0900	7122.2000	6.0981	7.1222	0
29/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	2123.0500	1847.3100	2.1231	1.8473	0
29/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	6063.3200	7087.4600	6.0633	7.0875	0
29/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	2138.6200	1862.6000	2.1386	1.8626	0
29/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	6028.9700	7052.8300	6.0290	7.0528	0
29/09/2023	R053 On 02-November-23			Bond Future	12.8868	13.0967	91.6348	90.2098	5,189
29/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	1487.5200	1010.7400	1.4875	1.0107	0
29/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	2020.0800	2968.2900	2.0201	2.9683	0
29/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	1520.7500	1035.7500	1.5208	1.0358	0
29/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1983.6800	2923.6700	1.9837	2.9237	0
29/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	1554.3700	1061.0300	1.5544	1.0610	0
29/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1947.7600	2879.4100	1.9478	2.8794	0
29/09/2023	R053 On 01-February-24			Bond Future	13.0129	13.2322	93.6643	92.2027	0
29/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	3117.2500	2663.9800	3.1173	2.6640	0
29/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3749.7900	4758.1000	3.7498	4.7581	0
29/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	3151.8600	2694.6200	3.1519	2.6946	0
29/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3715.8800	4720.2200	3.7159	4.7202	0
29/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	3186.6500	2725.4400	3.1867	2.7254	0
29/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3682.2400	4682.6100	3.6822	4.6826	0
29/09/2023	R053 On 02-May-24			Bond Future	13.1385	13.3717	89.9176	88.3924	0
29/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	4107.5900	3522.6000	4.1076	3.5226	0
29/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4901.3600	5841.5600	4.9014	5.8416	0
29/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	4142.0100	3553.6700	4.1420	3.5537	0
29/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4868.2600	5805.1100	4.8683	5.8051	0
29/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	4176.8100	3584.8700	4.1768	3.5849	0
29/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4835.6400	5768.8900	4.8356	5.7689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R053 On 01-August-24			Bond Future	13.2696	13.5218	91.9451	90.3278	0
29/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	4763.9300	4224.4300	4.7639	4.2244	0
29/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5683.0200	6760.7800	5.6830	6.7608	0
29/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	4797.2000	4255.4800	4.7972	4.2555	0
29/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5649.8300	6725.3700	5.6498	6.7254	0
29/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	4830.9000	4286.2900	4.8309	4.2863	0
29/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5617.1700	6689.8200	5.6172	6.6898	0
29/09/2023	R053 On 07-November-24			Bond Future	13.4286	13.6995	88.2442	86.5484	0
29/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	3800.8100	3278.4900	3.8008	3.2785	0
29/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	8058.8800	9232.3300	8.0589	9.2323	0
29/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	3827.9800	3303.6900	3.8280	3.3037	0
29/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	8016.4000	9187.8800	8.0164	9.1879	0
29/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	3855.2500	3328.9900	3.8553	3.3290	0
29/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7974.1100	9143.6200	7.9741	9.1436	0
29/09/2023	R186 On 02-November-23			Bond Future	9.4354	9.6130	106.7863	106.3083	124,212
29/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	141.4600	84.7900	0.1415	0.0848	1,715
29/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	915.2100	1336.4900	0.9152	1.3365	0
29/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	394.4500	249.9600	0.3945	0.2500	0
29/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	544.0100	877.4700	0.5440	0.8775	0
29/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	408.7200	259.7800	0.4087	0.2598	0
29/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	531.2500	860.2600	0.5313	0.8603	0
29/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	423.1200	269.8200	0.4231	0.2698	0
29/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	518.6300	843.2800	0.5186	0.8433	0
29/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	2646.6800	2204.7700	2.6467	2.2048	0
29/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	32.2000	68.2400	0.0322	0.0682	1,715
29/09/2023	R186 On 01-February-24			Bond Future	9.4787	9.6766	103.8414	103.3470	0
29/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	938.2700	725.8800	0.9383	0.7259	0
29/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	884.8100	1166.7600	0.8848	1.1668	0
29/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	951.9300	737.6600	0.9519	0.7377	0
29/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	873.4400	1153.5100	0.8734	1.1535	0
29/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	965.7000	749.7800	0.9657	0.7498	0
29/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	862.1900	1140.6100	0.8622	1.1406	0
29/09/2023	R186 On 02-May-24			Bond Future	9.5086	9.7436	106.1909	105.6502	0
29/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	118.1400	52.3000	0.1181	0.0523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	3702.5600	4177.4100	3.7026	4.1774	0
29/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	120.0800	53.4000	0.1201	0.0534	0
29/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	3680.3800	4154.3900	3.6804	4.1544	0
29/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	122.0400	54.4400	0.1220	0.0544	0
29/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	3658.2200	4131.3100	3.6582	4.1313	0
29/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	1432.8000	1179.9100	1.4328	1.1799	2,030
29/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	923.2900	1211.0900	0.9233	1.2111	0
29/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	2548.2700	2189.4800	2.5483	2.1895	0
29/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	516.1600	698.0600	0.5162	0.6981	2,030
29/09/2023	R186 On 01-August-24			Bond Future	9.5487	9.8437	103.2759	102.6561	0
29/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	424.2700	289.8600	0.4243	0.2899	0
29/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	2277.8700	2763.2200	2.2779	2.7632	0
29/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	429.3700	294.6600	0.4294	0.2947	0
29/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	2261.3900	2746.4400	2.2614	2.7464	0
29/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	434.8300	299.7600	0.4348	0.2998	0
29/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	2245.2700	2729.9600	2.2453	2.7300	0
29/09/2023	R186 On 07-November-24			Bond Future	9.6392	10.0018	105.7167	105.0353	0
29/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	758.8400	583.3800	0.7588	0.5834	0
29/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1726.1300	2232.0200	1.7261	2.2320	0
29/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	767.5700	590.9300	0.7676	0.5909	0
29/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1715.7500	2220.4600	1.7158	2.2205	0
29/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	775.9200	598.1300	0.7759	0.5981	0
29/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1705.0000	2208.5600	1.7050	2.2086	0
29/09/2023	R197 On 02-November-23			Bond Future	341.9087	341.8593	341.9087	341.8593	0
29/09/2023	R202 On 02-November-23			Bond Future	252.9646	251.9759	252.9646	251.9759	4,618
29/09/2023	R202 On 01-February-24			Bond Future	253.6576	252.6325	253.6576	252.6325	460
29/09/2023	R202 On 02-May-24			Bond Future	259.4561	258.3227	259.4561	258.3227	0
29/09/2023	R202 On 01-August-24			Bond Future	260.2733	258.9484	260.2733	258.9484	0
29/09/2023	R202 On 07-November-24			Bond Future	266.4961	265.0220	266.4961	265.0220	0
29/09/2023	R209 On 02-November-23			Bond Future	12.4946	12.7143	61.7799	60.8217	25,367
29/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	16.6200	5.8400	0.0166	0.0058	0
29/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	5472.1000	6419.5500	5.4721	6.4196	0
29/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	17.4700	6.2200	0.0175	0.0062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	5423.2800	6370.2600	5.4233	6.3703	0
29/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	18.3700	6.6200	0.0184	0.0066	0
29/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	5374.5600	6321.0400	5.3746	6.3210	0
29/09/2023	R209 On 01-February-24			Bond Future	12.6140	12.8428	63.1482	62.1654	1,690
29/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	1182.4900	886.5400	1.1825	0.8865	0
29/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	3382.8800	4069.7900	3.3829	4.0698	0
29/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	1198.9700	900.2100	1.1990	0.9002	0
29/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	3353.7200	4037.8200	3.3537	4.0378	0
29/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	1215.4400	914.1300	1.2154	0.9141	0
29/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	3324.6100	4006.1600	3.3246	4.0062	0
29/09/2023	R209 On 02-May-24			Bond Future	12.7327	12.9752	61.4233	60.3975	0
29/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	546.3700	376.0300	0.5464	0.3760	0
29/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	7779.3200	8634.7100	7.7793	8.6347	0
29/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	553.3200	381.2400	0.5533	0.3812	0
29/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	7736.3100	8589.9600	7.7363	8.5900	0
29/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	560.2300	386.4000	0.5602	0.3864	0
29/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	7693.3200	8545.2200	7.6933	8.5452	0
29/09/2023	R209 On 01-August-24			Bond Future	12.8575	13.1190	62.8086	61.7205	0
29/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	1367.4300	1057.1500	1.3674	1.0572	0
29/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	6154.0000	6931.7900	6.1540	6.9318	0
29/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	1379.4300	1068.5100	1.3794	1.0685	0
29/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	6119.2300	6896.3800	6.1192	6.8964	0
29/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	1391.3100	1079.7800	1.3913	1.0798	0
29/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	6084.3800	6860.9200	6.0844	6.8609	0
29/09/2023	R209 On 07-November-24			Bond Future	13.0105	13.2901	61.1359	59.9945	0
29/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	1991.9200	1694.3500	1.9919	1.6944	0
29/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	5432.6900	6276.5200	5.4327	6.2765	0
29/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	2006.0100	1708.3800	2.0060	1.7084	0
29/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	5402.1500	6245.9200	5.4022	6.2459	0
29/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	2020.1600	1722.2500	2.0202	1.7223	0
29/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	5371.7200	6215.2100	5.3717	6.2152	0
29/09/2023	R210 On 02-November-23			Bond Future	226.5742	225.8238	226.5742	225.8238	206
29/09/2023	R210 On 01-February-24			Bond Future	231.6480	230.8681	231.6480	230.8681	300
29/09/2023	R210 On 02-May-24			Bond Future	233.6906	232.8149	233.6906	232.8149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R210 On 01-August-24			Bond Future	239.0161	237.9717	239.0161	237.9717	0
29/09/2023	R210 On 07-November-24			Bond Future	241.3945	240.2157	241.3945	240.2157	0
29/09/2023	R213 On 02-November-23			Bond Future	11.4150	11.5949	79.7912	79.0443	27,837
29/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	162.5600	108.9300	0.1626	0.1089	731
29/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	2178.3400	2871.6200	2.1783	2.8716	0
29/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	361.1800	240.6100	0.3612	0.2406	0
29/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1648.0500	2274.3900	1.6481	2.2744	0
29/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	375.8000	250.6000	0.3758	0.2506	0
29/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1620.0500	2241.7600	1.6201	2.2418	0
29/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	390.8300	260.8600	0.3908	0.2609	0
29/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1592.4900	2209.4300	1.5925	2.2094	0
29/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	1012.1500	716.6800	1.0122	0.7167	731
29/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	907.7000	1359.1400	0.9077	1.3591	0
29/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	5209.4200	4511.4000	5.2094	4.5114	0
29/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	67.2400	116.1300	0.0672	0.1161	731
29/09/2023	R213 On 01-February-24			Bond Future	11.5352	11.7251	81.5584	80.7906	0
29/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	2334.4700	1961.9400	2.3345	1.9619	0
29/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1667.5900	2062.9400	1.6676	2.0629	0
29/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	2357.8100	1983.1900	2.3578	1.9832	0
29/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1650.7000	2043.9600	1.6507	2.0440	0
29/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	2381.2600	2004.5600	2.3813	2.0046	0
29/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1633.9500	2025.1300	1.6340	2.0251	0
29/09/2023	R213 On 02-May-24			Bond Future	11.6443	11.8504	79.8437	79.0318	0
29/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	677.1300	465.7500	0.6771	0.4658	0
29/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	6327.4000	6927.9000	6.3274	6.9279	0
29/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	684.0900	472.2000	0.6841	0.4722	0
29/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	6291.1300	6891.1200	6.2911	6.8911	0
29/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	691.2800	478.7300	0.6913	0.4787	0
29/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	6255.1100	6854.4400	6.2551	6.8544	0
29/09/2023	R213 On 01-August-24			Bond Future	11.7612	11.9912	81.6448	80.7636	0
29/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	1362.0500	1110.5900	1.3621	1.1106	0
29/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4936.9000	5566.5900	4.9369	5.5666	0
29/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	1373.1200	1122.0100	1.3731	1.1220	0
29/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	4907.2000	5537.2400	4.9072	5.5372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	1384.5300	1133.2500	1.3845	1.1333	0
29/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	4877.8700	5507.7400	4.8779	5.5077	0
29/09/2023	R213 On 07-November-24			Bond Future	11.9214	12.1743	80.0130	79.0752	0
29/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	1793.6000	1579.7600	1.7936	1.5798	0
29/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	4507.8400	5231.7500	4.5078	5.2318	0
29/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	1806.5700	1592.7200	1.8066	1.5927	0
29/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	4481.8500	5205.7500	4.4819	5.2058	0
29/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	1819.6000	1606.0600	1.8196	1.6061	0
29/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	4455.9500	5180.1600	4.4560	5.1802	0
29/09/2023	R214 On 02-November-23			Bond Future	12.8370	13.0567	57.5599	56.6017	20,941
29/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	4.7800	1.5400	0.0048	0.0015	0
29/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	6703.5100	7658.4100	6.7035	7.6584	0
29/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	5.0700	1.6400	0.0051	0.0016	0
29/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	6651.1500	7605.8600	6.6512	7.6059	0
29/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	5.3700	1.7500	0.0054	0.0018	0
29/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	6598.8600	7553.3800	6.5989	7.5534	0
29/09/2023	R214 On 01-February-24			Bond Future	12.9633	13.1922	58.8347	57.8521	0
29/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	716.1000	543.9100	0.7161	0.5439	0
29/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	4488.2400	5298.6400	4.4882	5.2986	0
29/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	726.8500	553.6300	0.7269	0.5536	0
29/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	4450.8100	5260.1800	4.4508	5.2602	0
29/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	737.8300	563.3600	0.7378	0.5634	0
29/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	4413.6600	5221.7800	4.4137	5.2218	0
29/09/2023	R214 On 02-May-24			Bond Future	13.0797	13.3217	56.8601	55.8364	0
29/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	504.2500	359.8000	0.5043	0.3598	0
29/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	8200.5400	9079.8200	8.2005	9.0798	0
29/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	510.9500	364.8900	0.5110	0.3649	0
29/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	8154.8000	9032.4700	8.1548	9.0325	0
29/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	517.6000	370.0500	0.5176	0.3701	0
29/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	8109.0700	8985.2500	8.1091	8.9853	0
29/09/2023	R214 On 01-August-24			Bond Future	13.2011	13.4611	58.1426	57.0595	0
29/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	1454.6200	1147.7800	1.4546	1.1478	0
29/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	6149.8800	6926.0700	6.1499	6.9261	0
29/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	1467.0400	1159.6900	1.4670	1.1597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	6114.3000	6889.9800	6.1143	6.8900	0
29/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	1479.7100	1171.6700	1.4797	1.1717	0
29/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	6079.0300	6854.0200	6.0790	6.8540	0
29/09/2023	R214 On 07-November-24			Bond Future	13.3525	13.6296	56.2084	55.0747	0
29/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2211.4200	1807.0000	2.2114	1.8070	0
29/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	5485.1200	6214.4000	5.4851	6.2144	0
29/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	2228.0600	1821.4900	2.2281	1.8215	0
29/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	5456.2900	6183.4200	5.4563	6.1834	0
29/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	2244.7800	1836.0500	2.2448	1.8361	0
29/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	5427.5800	6152.5500	5.4276	6.1526	0
29/09/2023	R248 On 02-November-23			Bond Future	12.9289	13.1388	70.8265	69.7220	232,396
29/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	3.8500	1.4200	0.0039	0.0014	0
29/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	8653.7900	9755.9000	8.6538	9.7559	0
29/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	4.0900	1.5100	0.0041	0.0015	0
29/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	8588.3400	9690.3000	8.5883	9.6903	0
29/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	4.3500	1.6100	0.0044	0.0016	0
29/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	8523.0000	9624.8000	8.5230	9.6248	0
29/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	24.2900	10.5300	0.0243	0.0105	207
29/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	6556.3600	7647.1400	6.5564	7.6471	0
29/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	424.7200	275.2900	0.4247	0.2753	207
29/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2784.4400	3739.5500	2.7844	3.7396	0
29/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	3723.1200	2930.7100	3.7231	2.9307	0
29/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	300.1100	612.2400	0.3001	0.6122	207
29/09/2023	R248 On 01-February-24			Bond Future	13.0608	13.2802	72.3952	71.2623	0
29/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	241.1200	162.4900	0.2411	0.1625	1,000
29/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	9385.6600	10439.8800	9.3857	10.4399	0
29/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	759.4200	566.0900	0.7594	0.5661	0
29/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5907.8400	6847.3600	5.9078	6.8474	0
29/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	771.2900	576.6800	0.7713	0.5767	0
29/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5860.1400	6798.3800	5.8601	6.7984	0
29/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	783.3000	587.4200	0.7833	0.5874	0
29/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5812.6600	6749.6300	5.8127	6.7496	0
29/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	974.9800	752.5800	0.9750	0.7526	1,000
29/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	5180.3300	6090.7800	5.1803	6.0908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	3582.2700	3015.9600	3.5823	3.0160	0
29/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1995.2300	2561.7700	1.9952	2.5618	1,000
29/09/2023	R248 On 02-May-24			Bond Future	13.1825	13.4154	69.5831	68.4013	0
29/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	537.3000	398.9100	0.5373	0.3989	0
29/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	10574.5700	11618.0300	10.5746	11.6180	0
29/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	544.7700	404.6300	0.5448	0.4046	0
29/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	10516.3800	11558.0900	10.5164	11.5581	0
29/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	552.3100	410.5100	0.5523	0.4105	0
29/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	10458.3600	11498.4100	10.4584	11.4984	0
29/09/2023	R248 On 01-August-24			Bond Future	13.3098	13.5612	71.1524	69.8995	13,000
29/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	1827.9300	1473.8500	1.8279	1.4739	0
29/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	7314.2900	8213.1000	7.3143	8.2131	0
29/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	1843.3800	1488.8700	1.8434	1.4889	0
29/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	7271.5600	8169.9400	7.2716	8.1699	0
29/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	1858.9300	1503.9800	1.8589	1.5040	0
29/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	7229.0100	8126.9500	7.2290	8.1270	0
29/09/2023	R248 On 07-November-24			Bond Future	13.4681	13.7375	68.3801	67.0670	0
29/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	2804.7500	2405.2100	2.8048	2.4052	0
29/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	6382.0400	7295.6300	6.3820	7.2956	0
29/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	2825.6900	2424.3100	2.8257	2.4243	0
29/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	6348.5500	7260.3000	6.3486	7.2603	0
29/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	2846.4200	2443.4900	2.8464	2.4435	0
29/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	6314.9300	7225.1300	6.3149	7.2251	0
29/09/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/09/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0