



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/04/2023 TO: 11/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	2025 On 04-May-23			Bond Future	168.70	168.9617	168.7003	168.9617	5,357.00
11/04/2023	2025 On 03-August-23			Bond Future	170.49	170.7620	170.4946	170.7620	5,108.00
11/04/2023	2025 On 02-November-23			Bond Future	174.15	174.4244	174.1512	174.4244	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2025 On 01-February-24			Bond Future	176.12	176.3965	176.1185	176.3965	0.00
11/04/2023	2025 On 02-May-24			Bond Future	179.87	180.1536	179.8700	180.1536	0.00
11/04/2023	2029 On 04-May-23			Bond Future	122.09	122.2098	122.0913	122.2098	2,115.00
11/04/2023	2029 On 03-August-23			Bond Future	124.65	124.7722	124.6507	124.7722	1,886.00
11/04/2023	2029 On 02-November-23			Bond Future	126.00	126.1213	125.9975	126.1213	0.00
11/04/2023	2029 On 01-February-24			Bond Future	128.71	128.8406	128.7142	128.8406	0.00
11/04/2023	2029 On 02-May-24			Bond Future	130.10	130.2230	130.0950	130.2230	0.00
11/04/2023	2030 On 04-May-23			Bond Future	9.94	93.2160	92.8054	93.2160	48,524.00
11/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	221	0	0	0	150.00
11/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8946	9	9	9	0.00
11/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10749	11	11	11	0.00
11/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11020	11	11	11	0.00
11/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3296	4	3	4	350.00
11/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7258	8	7	8	0.00
11/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2865	3	3	3	0.00
11/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	1	0	0	0	388.00
11/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	338	1	0	1	479.00
11/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6113	7	6	7	0.00
11/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2788	3	3	3	0.00
11/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2826	3	3	3	0.00
11/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	524	1	1	1	388.00
11/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2410	3	2	3	479.00
11/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1035	1	1	1	1,080.00
11/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	743	1	1	1	0.00
11/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	245	0	0	0	0.00
11/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1233	1	1	1	0.00
11/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	179	0	0	0	0.00
11/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	184	0	0	0	0.00
11/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	14	0	0	0	150.00
11/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1552	1	2	1	0.00
11/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4229	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1852	2	2	2	0.00
11/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	174	0	0	0	0.00
11/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	5	0	0	0	388.00
11/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	126	0	0	0	0.00
11/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
11/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
11/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	1	0	0	0	1,080.00
11/04/2023	2030 On 03-August-23			Bond Future	10.02	91.1402	90.7207	91.1402	53,465.00
11/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6025	6	6	6	0.00
11/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10521	11	11	11	0.00
11/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11621	12	12	12	0.00
11/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5989	6	6	6	0.00
11/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5954	6	6	6	0.00
11/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2863	3	3	3	1,012.00
11/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3613	4	4	4	350.00
11/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	885	1	1	1	0.00
11/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	364	0	0	0	0.00
11/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	354	0	0	0	0.00
11/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	22	0	0	0	350.00
11/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	42	0	0	0	1,012.00
11/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1200	1	1	1	0.00
11/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	359	0	0	0	0.00
11/04/2023	2030 On 02-November-23			Bond Future	10.09	93.0737	92.6452	93.0737	0.00
11/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6732	7	7	7	0.00
11/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4360	5	4	5	0.00
11/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4301	5	4	5	0.00
11/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4330	5	4	5	0.00
11/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2380	3	2	3	800.00
11/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1410	2	1	2	800.00
11/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3651	3	4	3	0.00
11/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2452	2	2	2	0.00
11/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1305	1	1	1	0.00
11/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1317	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1294	1	1	1	0.00
11/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	665	1	1	1	800.00
11/04/2023	2030 On 01-February-24			Bond Future	10.16	91.0536	90.6160	91.0536	0.00
11/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5978	6	6	6	0.00
11/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8273	9	8	9	0.00
11/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2562	3	3	3	400.00
11/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5828	6	6	6	0.00
11/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5948	6	6	6	0.00
11/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1617	2	2	2	400.00
11/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6008	6	6	6	0.00
11/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2271	2	2	2	1,360.00
11/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3231	3	3	3	0.00
11/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1175	1	1	1	0.00
11/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	678	1	1	1	400.00
11/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4101	4	4	4	0.00
11/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1192	1	1	1	0.00
11/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1227	1	1	1	1,360.00
11/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2938	3	3	3	0.00
11/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1183	1	1	1	0.00
11/04/2023	2030 On 02-May-24			Bond Future	10.25	92.9705	92.5240	92.9705	0.00
11/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2125	2	2	2	0.00
11/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2088	2	2	2	0.00
11/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2107	2	2	2	0.00
11/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3854	4	4	4	0.00
11/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3876	4	4	4	0.00
11/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3831	4	4	4	0.00
11/04/2023	2032 On 04-May-23			Bond Future	10.64	87.8361	87.3193	87.8361	123,407.00
11/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	5	0	0	0	6,500.00
11/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	38	0	0	0	730.00
11/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2193	3	2	3	0.00
11/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1698	2	2	2	0.00
11/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1735	2	2	2	0.00

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11/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	247	0	0	0	500.00
11/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	895	1	1	1	400.00
11/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	666	1	1	1	730.00
11/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1772	2	2	2	0.00
11/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2433	3	2	3	0.00
11/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1097	1	1	1	0.00
11/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	2	0	0	0	500.00
11/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3767	4	4	4	400.00
11/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12893	13	13	13	0.00
11/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
11/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4212	4	4	4	0.00
11/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	321	0	0	0	730.00
11/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	512	0	1	0	0.00
11/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1248	1	1	1	0.00
11/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1012	1	1	1	0.00
11/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2033	2	2	2	0.00
11/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	525	0	1	0	0.00
11/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	539	0	1	0	0.00
11/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	380	0	0	0	13,000.00
11/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	854	1	1	1	500.00
11/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3267	3	3	3	0.00
11/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	130	0	0	0	0.00
11/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4483	4	4	4	0.00
11/04/2023	2032 On 03-August-23			Bond Future	10.74	89.6562	89.1283	89.6562	59,294.00
11/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5614	6	6	6	0.00
11/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5652	6	6	6	0.00
11/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5691	6	6	6	0.00
11/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6192	7	6	7	5,000.00
11/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	346	0	0	0	1,500.00
11/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1235	1	1	1	1,500.00
11/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3466	3	3	3	0.00
11/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6318	6	6	6	0.00
11/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	588	1	1	1	0.00

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11/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	689	1	1	1	0.00
11/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	697	1	1	1	0.00
11/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	706	1	1	1	0.00
11/04/2023	2032 On 02-November-23			Bond Future	10.83	87.3964	86.8573	87.3964	0.00
11/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4151	5	4	5	0.00
11/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4121	4	4	4	0.00
11/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6359	7	6	7	0.00
11/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4182	5	4	5	0.00
11/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2182	2	2	2	0.00
11/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1287	1	1	1	0.00
11/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2216	2	2	2	0.00
11/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2199	2	2	2	0.00
11/04/2023	2032 On 01-February-24			Bond Future	10.92	89.2606	88.7101	89.2606	0.00
11/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6134	7	6	7	0.00
11/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8758	9	9	9	0.00
11/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2975	3	3	3	1,200.00
11/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6102	7	6	7	0.00
11/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1484	2	1	2	1,200.00
11/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6069	6	6	6	0.00
11/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1844	2	2	2	0.00
11/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6012	6	6	6	0.00
11/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1831	2	2	2	0.00
11/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3754	4	4	4	0.00
11/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1077	1	1	1	1,200.00
11/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1819	2	2	2	0.00
11/04/2023	2032 On 02-May-24			Bond Future	11.03	86.9803	86.4183	86.9803	0.00
11/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2522	3	3	3	0.00
11/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2543	3	3	3	0.00
11/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2564	3	3	3	0.00
11/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4791	4	5	4	0.00
11/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4818	5	5	5	0.00
11/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4846	5	5	5	0.00

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11/04/2023	2033 On 04-May-23			Bond Future	116.09	116.3108	116.0935	116.3108	1,540.00
11/04/2023	2033 On 03-August-23			Bond Future	118.53	118.7494	118.5272	118.7494	6,434.00
11/04/2023	2033 On 02-November-23			Bond Future	119.65	119.8783	119.6516	119.8783	0.00
11/04/2023	2033 On 01-February-24			Bond Future	122.23	122.4632	122.2315	122.4632	0.00
11/04/2023	2033 On 02-May-24			Bond Future	123.38	123.6148	123.3793	123.6148	0.00
11/04/2023	2037 On 04-May-23			Bond Future	11.59	81.9893	81.2985	81.9893	49,051.00
11/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	143	0	0	0	400.00
11/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10972	12	11	12	0.00
11/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	490	1	0	1	0.00
11/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1768	2	2	2	400.00
11/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	94	0	0	0	703.00
11/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	456	1	0	1	0.00
11/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	473	1	0	1	0.00
11/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2406	3	2	3	0.00
11/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
11/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2087	2	2	2	0.00
11/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2129	2	2	2	0.00
11/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3872	3	4	3	0.00
11/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3432	3	3	3	0.00
11/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	681	1	1	1	0.00
11/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2046	2	2	2	0.00
11/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	430	0	0	0	703.00
11/04/2023	2037 On 03-August-23			Bond Future	11.70	79.4305	78.7251	79.4305	89,208.00
11/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	4201	5	4	5	0.00
11/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	295	0	0	0	1,800.00
11/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1078	1	1	1	1,800.00
11/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	4130	5	4	5	0.00
11/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	4165	5	4	5	0.00
11/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1813	2	2	2	0.00
11/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1831	2	2	2	0.00
11/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5173	5	5	5	0.00
11/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8788	8	9	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1795	2	2	2	0.00
11/04/2023	2037 On 02-November-23			Bond Future	11.81	81.1155	80.3952	81.1155	0.00
11/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2994	3	3	3	0.00
11/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3021	3	3	3	0.00
11/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3048	3	3	3	0.00
11/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4427	4	4	4	0.00
11/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4397	4	4	4	0.00
11/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4367	4	4	4	0.00
11/04/2023	2037 On 01-February-24			Bond Future	11.91	78.5900	77.8542	78.5900	0.00
11/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5391	6	5	6	0.00
11/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5423	6	5	6	0.00
11/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5455	6	5	6	0.00
11/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3245	3	3	3	0.00
11/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3265	3	3	3	0.00
11/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3285	3	3	3	0.00
11/04/2023	2037 On 02-May-24			Bond Future	12.04	80.2438	79.4927	80.2438	0.00
11/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3014	3	3	3	0.00
11/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3059	3	3	3	0.00
11/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3036	3	3	3	0.00
11/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6313	6	6	6	0.00
11/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6347	6	6	6	0.00
11/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6280	6	6	6	0.00
11/04/2023	2038 On 04-May-23			Bond Future	130.03	130.0441	130.0279	130.0441	3,758.00
11/04/2023	2038 On 03-August-23			Bond Future	130.79	130.8107	130.7938	130.8107	1,273.00
11/04/2023	2038 On 02-November-23			Bond Future	133.60	133.6162	133.5989	133.6162	0.00
11/04/2023	2038 On 01-February-24			Bond Future	134.47	134.4848	134.4683	134.4848	0.00
11/04/2023	2038 On 02-May-24			Bond Future	137.33	137.3486	137.3320	137.3486	0.00
11/04/2023	2040 On 04-May-23			Bond Future	11.83	82.7495	81.9575	82.7495	38,100.00
11/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
11/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	5	0	0	0	486.00
11/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	20	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8899	10	9	10	0.00
11/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	388	1	0	1	486.00
11/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1982	3	2	3	0.00
11/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	41	0	0	0	684.00
11/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	292	1	0	1	0.00
11/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	305	1	0	1	0.00
11/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	318	1	0	1	0.00
11/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5478	6	5	6	0.00
11/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	68	0	0	0	388.00
11/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	5	0	0	0	486.00
11/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2817	2	3	2	0.00
11/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	691	1	1	1	684.00
11/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7137	6	7	6	0.00
11/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2868	2	3	2	0.00
11/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2919	2	3	2	0.00
11/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5140	4	5	4	0.00
11/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2571	2	3	2	0.00
11/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5856	5	6	5	0.00
11/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11135	10	11	10	0.00
11/04/2023	2040 On 03-August-23			Bond Future	11.95	79.9560	79.1472	79.9560	113,243.00
11/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3868	4	4	4	0.00
11/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3833	4	4	4	0.00
11/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3904	4	4	4	0.00
11/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2271	2	2	2	0.00
11/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2315	2	2	2	0.00
11/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2293	2	2	2	0.00
11/04/2023	2040 On 02-November-23			Bond Future	12.06	81.6522	80.8263	81.6522	29.00
11/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2689	3	3	3	0.00
11/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2663	3	3	3	0.00
11/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2638	3	3	3	0.00
11/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5505	5	6	5	0.00
11/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5433	5	5	5	0.00
11/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5469	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2040 On 01-February-24			Bond Future	12.17	78.8877	78.0442	78.8877	11.00
11/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5079	6	5	6	0.00
11/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5015	6	5	6	0.00
11/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5047	6	5	6	0.00
11/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	4072	4	4	4	0.00
11/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4097	4	4	4	0.00
11/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	4048	4	4	4	0.00
11/04/2023	2040 On 02-May-24			Bond Future	12.29	80.5476	79.6864	80.5476	0.00
11/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3135	4	3	4	0.00
11/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3111	3	3	3	0.00
11/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3087	3	3	3	0.00
11/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7081	7	7	7	0.00
11/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7156	7	7	7	0.00
11/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7119	7	7	7	0.00
11/04/2023	2044 On 04-May-23			Bond Future	11.90	79.0610	78.2622	79.0610	57,987.00
11/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	253	1	0	1	0.00
11/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	814	1	1	1	0.00
11/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1570	2	2	2	0.00
11/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2571	3	3	3	0.00
11/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	231	0	0	0	0.00
11/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	242	0	0	0	0.00
11/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3277	3	3	3	0.00
11/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1752	1	2	1	4,423.00
11/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3332	3	3	3	0.00
11/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	504	0	1	0	1,798.00
11/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	980	1	1	1	4,423.00
11/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3223	3	3	3	0.00
11/04/2023	2044 On 03-August-23			Bond Future	12.02	76.3163	75.5006	76.3163	28,615.00
11/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3557	4	4	4	0.00
11/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2257	3	2	3	0.00
11/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2998	4	3	4	0.00
11/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3523	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3489	4	3	4	0.00
11/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2690	2	3	2	0.00
11/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2665	2	3	2	0.00
11/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	3090	3	3	3	4,754.00
11/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3874	3	4	3	3,076.00
11/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2640	2	3	2	0.00
11/04/2023	2044 On 02-November-23			Bond Future	12.12	77.9354	77.1023	77.9354	0.00
11/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2453	3	2	3	0.00
11/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2428	3	2	3	0.00
11/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2477	3	2	3	0.00
11/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5829	5	6	5	0.00
11/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5907	5	6	5	0.00
11/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5868	5	6	5	0.00
11/04/2023	2044 On 01-February-24			Bond Future	12.23	75.2167	74.3659	75.2167	0.00
11/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4839	5	5	5	0.00
11/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4808	5	5	5	0.00
11/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4871	5	5	5	0.00
11/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4498	4	4	4	0.00
11/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4550	4	5	4	0.00
11/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4524	4	5	4	0.00
11/04/2023	2044 On 02-May-24			Bond Future	12.34	76.7992	75.9307	76.7992	0.00
11/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3334	4	3	4	0.00
11/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3309	4	3	4	0.00
11/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3358	4	3	4	0.00
11/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7375	7	7	7	0.00
11/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7452	7	7	7	0.00
11/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7413	7	7	7	0.00
11/04/2023	2046 On 04-May-23			Bond Future	113.83	113.8489	113.8346	113.8489	12,310.00
11/04/2023	2046 On 03-August-23			Bond Future	116.22	116.2360	116.2209	116.2360	5,907.00
11/04/2023	2046 On 02-November-23			Bond Future	116.63	116.6439	116.6291	116.6439	0.00
11/04/2023	2046 On 01-February-24			Bond Future	119.14	119.1587	119.1438	119.1587	0.00
11/04/2023	2046 On 02-May-24			Bond Future	119.54	119.5560	119.5424	119.5560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	2050 On 04-May-23			Bond Future	116.41	117.1448	116.4114	117.1448	9,844.00
11/04/2023	2050 On 03-August-23			Bond Future	116.67	117.4181	116.6691	117.4181	7,214.00
11/04/2023	2050 On 02-November-23			Bond Future	119.17	119.9364	119.1712	119.9364	0.00
11/04/2023	2050 On 01-February-24			Bond Future	119.50	120.2817	119.5012	120.2817	0.00
11/04/2023	2050 On 02-May-24			Bond Future	122.05	122.8429	122.0460	122.8429	0.00
11/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	AL37 On 04-May-23			Index Future	882.05	884.7610	882.0450	884.7610	0.00
11/04/2023	AL37 On 03-August-23			Index Future	900.31	903.1010	900.3110	903.1010	0.00
11/04/2023	AL37 On 02-November-23			Index Future	919.41	922.2580	919.4050	922.2580	0.00
11/04/2023	AL37 On 01-February-24			Index Future	939.03	941.9350	939.0250	941.9350	0.00
11/04/2023	AL37 On 02-May-24			Index Future	958.84	961.7980	958.8360	961.7980	0.00
11/04/2023	AL7T On 04-May-23			Index Future	1010.90	1017.3350	1010.9020	1017.3350	0.00
11/04/2023	AL7T On 03-August-23			Index Future	1031.84	1038.4230	1031.8360	1038.4230	0.00
11/04/2023	AL7T On 02-November-23			Index Future	1053.72	1060.4490	1053.7200	1060.4490	0.00
11/04/2023	AL7T On 01-February-24			Index Future	1076.21	1083.0750	1076.2050	1083.0750	0.00
11/04/2023	AL7T On 02-May-24			Index Future	1098.91	1105.9140	1098.9110	1105.9140	0.00
11/04/2023	ALBI On 04-May-23			Index Future	883.69	889.3990	883.6850	889.3990	99.00
11/04/2023	ALBI On 03-August-23			Index Future	901.98	907.8350	901.9840	907.8350	17.00
11/04/2023	ALBI On 02-November-23			Index Future	921.11	927.0910	921.1140	927.0910	0.00
11/04/2023	ALBI On 01-February-24			Index Future	940.77	946.8720	940.7700	946.8720	0.00
11/04/2023	ALBI On 02-May-24			Index Future	960.62	966.8390	960.6180	966.8390	0.00
11/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2023	ES33 On 04-May-23			Bond Future	12.10	74.8748	74.3322	74.8748	0.00
11/04/2023	ES33 On 03-August-23			Bond Future	12.24	76.4447	75.8905	76.4447	350.00
11/04/2023	ES33 On 02-November-23			Bond Future	12.38	74.2875	73.7213	74.2875	0.00
11/04/2023	ES33 On 01-February-24			Bond Future	12.53	75.8889	75.3106	75.8889	0.00
11/04/2023	ES33 On 02-May-24			Bond Future	12.68	73.7065	73.1160	73.7065	0.00
11/04/2023	ES42 On 04-May-23			Bond Future	12.56	71.9228	71.2121	71.9228	0.00
11/04/2023	ES42 On 03-August-23			Bond Future	12.69	73.4310	72.7051	73.4310	4,000.00
11/04/2023	ES42 On 02-November-23			Bond Future	12.82	70.7429	70.0014	70.7429	0.00
11/04/2023	ES42 On 01-February-24			Bond Future	12.95	72.2675	71.5102	72.2675	0.00
11/04/2023	ES42 On 02-May-24			Bond Future	13.10	69.5430	68.7697	69.5430	0.00
11/04/2023	GOVI On 04-May-23			GOVI	871.18	876.8150	871.1820	876.8150	410.00
11/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	183020	24	18	24	0.00
11/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	183120	24	18	24	0.00
11/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	183220	24	18	24	0.00
11/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 03-August-23			GOVI	889.22	894.9900	889.2230	894.9900	430.00
11/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	519930	58	52	58	0.00
11/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	520130	58	52	58	0.00
11/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	520030	58	52	58	0.00
11/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	GOVI On 02-November-23			GOVI	908.08	913.9750	908.0820	913.9750	0.00
11/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	222820	28	22	28	0.00
11/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	222720	28	22	28	0.00
11/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	222620	28	22	28	0.00
11/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 01-February-24			GOVI	927.46	933.4750	927.4600	933.4750	0.00
11/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	474800	53	47	53	0.00
11/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	474700	53	47	53	0.00
11/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	474600	53	47	53	0.00
11/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/04/2023	GOVI On 02-May-24			GOVI	947.03	953.1600	947.0270	953.1600	0.00
11/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	2	0	2	0.00
11/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	2	0	2	0.00
11/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	2	0	2	0.00
11/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	39430	0	4	0	0.00
11/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	39530	0	4	0	0.00
11/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	39630	0	4	0	0.00
11/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2023	IGOV On 04-May-23			Index Future	327.99	328.7230	327.9930	328.7230	654.00
11/04/2023	IGOV On 03-August-23			Index Future	334.87	335.6180	334.8660	335.6180	0.00
11/04/2023	IGOV On 02-November-23			Index Future	342.05	342.8160	342.0470	342.8160	0.00
11/04/2023	IGOV On 01-February-24			Index Future	349.42	350.2070	349.4240	350.2070	0.00
11/04/2023	IGOV On 02-May-24			Index Future	356.87	357.6680	356.8710	357.6680	0.00
11/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.98	92.0350	92.0250	92.0350	0.00
11/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.04	92.0000	91.9600	92.0000	0.00
11/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.7950	91.7650	91.7950	0.00
11/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.25	91.7900	91.7500	91.7900	0.00
11/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.33	91.7300	91.6700	91.7300	0.00
11/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.7250	91.6550	91.7250	0.00
11/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.24	91.8600	91.7600	91.8600	0.00
11/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.04	92.0600	91.9600	92.0600	0.00
11/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.79	92.3300	92.2100	92.3300	0.00
11/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.71	92.4050	92.2950	92.4050	0.00
11/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.65	92.4600	92.3500	92.4600	0.00
11/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.68	92.4350	92.3200	92.4350	0.00
11/04/2023	R035 On 04-May-23			Bond Future	11.32	86.6588	85.9701	86.6588	142,906.00
11/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
11/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	21	0	0	0	491.00
11/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2992	4	3	4	0.00
11/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3313	4	3	4	0.00
11/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	872	1	1	1	0.00
11/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9745	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6211	7	6	7	0.00
11/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	822	1	1	1	0.00
11/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	847	1	1	1	0.00
11/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	64	0	0	0	388.00
11/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	506	1	1	1	770.00
11/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	751	1	1	1	491.00
11/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	48	0	0	0	770.00
11/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4577	4	5	4	0.00
11/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	2039	2	2	2	0.00
11/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4287	4	4	4	0.00
11/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1419	1	1	1	0.00
11/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	28	0	0	0	388.00
11/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	1	0	0	0	491.00
11/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1587	1	2	1	0.00
11/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	234	0	0	0	770.00
11/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1485	1	1	1	0.00
11/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1452	1	1	1	0.00
11/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	293	0	0	0	1,035.00
11/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5353	5	5	5	0.00
11/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8975	8	9	8	0.00
11/04/2023	R035 On 03-August-23			Bond Future	11.42	88.4544	87.7512	88.4544	25,250.00
11/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4587	5	5	5	0.00
11/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4625	5	5	5	0.00
11/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4662	5	5	5	0.00
11/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1506	1	2	1	0.00
11/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1521	1	2	1	0.00
11/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1537	1	2	1	0.00
11/04/2023	R035 On 02-November-23			Bond Future	11.53	85.8230	85.1048	85.8230	0.00
11/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3347	4	3	4	0.00
11/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1479	2	1	2	400.00
11/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	8230	9	8	9	0.00
11/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3290	4	3	4	0.00
11/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3319	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2527	3	3	3	400.00
11/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3911	4	4	4	0.00
11/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3939	4	4	4	0.00
11/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1388	1	1	1	400.00
11/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6680	6	7	6	0.00
11/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4808	4	5	4	0.00
11/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3884	4	4	4	0.00
11/04/2023	R035 On 01-February-24			Bond Future	11.64	87.6538	86.9202	87.6538	0.00
11/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10356	11	10	11	0.00
11/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2717	3	3	3	400.00
11/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5758	6	6	6	0.00
11/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5825	6	6	6	0.00
11/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5792	6	6	6	0.00
11/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1716	2	2	2	400.00
11/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7482	7	7	7	0.00
11/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5593	5	6	5	0.00
11/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2907	3	3	3	0.00
11/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2925	3	3	3	0.00
11/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2889	3	3	3	0.00
11/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1318	1	1	1	400.00
11/04/2023	R035 On 02-May-24			Bond Future	11.76	84.9905	84.2417	84.9905	0.00
11/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3048	3	3	3	0.00
11/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3003	3	3	3	0.00
11/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3026	3	3	3	0.00
11/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	6041	6	6	6	0.00
11/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6073	6	6	6	0.00
11/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	6008	6	6	6	0.00
11/04/2023	R186 On 04-May-23			Bond Future	8.51	110.3206	110.0777	110.3206	75,530.00
11/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	340	0	0	0	200.00
11/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1228	1	1	1	0.00
11/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1252	1	1	1	0.00
11/04/2023	R186 On 04-May-23		Call	Bond Future	10078	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1276	2	1	2	0.00
11/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	241	0	0	0	0.00
11/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	234	0	0	0	0.00
11/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	248	0	0	0	0.00
11/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	817	1	1	1	200.00
11/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
11/04/2023	R186 On 03-August-23			Bond Future	8.52	107.2994	107.0510	107.2994	46,121.00
11/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3809	4	4	4	0.00
11/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3758	4	4	4	0.00
11/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3784	4	4	4	0.00
11/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	225	0	0	0	0.00
11/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	228	0	0	0	0.00
11/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	221	0	0	0	0.00
11/04/2023	R186 On 02-November-23			Bond Future	8.51	109.5755	109.3218	109.5755	1,109.00
11/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5415	6	5	6	0.00
11/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3126	3	3	3	0.00
11/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3105	3	3	3	0.00
11/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3146	3	3	3	0.00
11/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2643	3	3	3	1,715.00
11/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	706	1	1	1	0.00
11/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	719	1	1	1	0.00
11/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	713	1	1	1	0.00
11/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	881	1	1	1	0.00
11/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	265	0	0	0	1,715.00
11/04/2023	R186 On 01-February-24			Bond Future	8.49	106.6050	106.3459	106.6050	0.00
11/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3441	4	3	4	0.00
11/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3403	4	3	4	0.00
11/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3422	4	3	4	0.00
11/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	833	1	1	1	0.00
11/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	845	1	1	1	0.00
11/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	839	1	1	1	0.00
11/04/2023	R186 On 02-May-24			Bond Future	8.49	108.8498	108.5854	108.8498	0.00
11/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1130	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1141	1	1	1	0.00
11/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1152	1	1	1	0.00
11/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2294	2	2	2	0.00
11/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2307	2	2	2	0.00
11/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2320	2	2	2	0.00
11/04/2023	R197 On 04-May-23			Bond Future	336.10	336.1579	336.1028	336.1579	309.00
11/04/2023	R197 On 03-August-23			Bond Future	334.06	334.1212	334.0638	334.1212	0.00
11/04/2023	R197 On 02-November-23			Bond Future	341.23	341.2873	341.2284	341.2873	0.00
11/04/2023	R202 On 04-May-23			Bond Future	252.79	253.0384	252.7892	253.0384	4,492.00
11/04/2023	R202 On 03-August-23			Bond Future	253.26	253.5183	253.2631	253.5183	4,965.00
11/04/2023	R202 On 02-November-23			Bond Future	258.69	258.9557	258.6946	258.9557	0.00
11/04/2023	R202 On 01-February-24			Bond Future	259.32	259.5871	259.3227	259.5871	0.00
11/04/2023	R202 On 02-May-24			Bond Future	264.85	265.1151	264.8456	265.1151	0.00
11/04/2023	R209 On 04-May-23			Bond Future	11.34	67.1583	66.5787	67.1583	18,809.00
11/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	311	1	0	1	1,250.00
11/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1419	2	1	2	2,250.00
11/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5476	6	5	6	0.00
11/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	471	1	0	1	0.00
11/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
11/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	22	0	0	0	4,500.00
11/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	438	1	0	1	0.00
11/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	454	1	0	1	0.00
11/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1686	1	2	1	0.00
11/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1721	1	2	1	0.00
11/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4438	4	4	4	0.00
11/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	637	1	1	1	0.00
11/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7232	7	7	7	0.00
11/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1651	1	2	1	0.00
11/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	20	0	0	0	9,750.00
11/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2059	2	2	2	8,250.00
11/04/2023	R209 On 03-August-23			Bond Future	11.44	68.5498	67.9579	68.5498	8,708.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3874	4	4	4	0.00
11/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	856	1	1	1	1,800.00
11/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3810	4	4	4	0.00
11/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3842	4	4	4	0.00
11/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	223	0	0	0	1,800.00
11/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7888	7	8	7	0.00
11/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1412	1	1	1	0.00
11/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4644	4	5	4	0.00
11/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1442	1	1	1	0.00
11/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1427	1	1	1	0.00
11/04/2023	R209 On 02-November-23			Bond Future	11.53	66.8512	66.2468	66.8512	594.00
11/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2736	3	3	3	0.00
11/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2688	3	3	3	0.00
11/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2712	3	3	3	0.00
11/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3651	3	4	3	0.00
11/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3676	3	4	3	0.00
11/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3625	3	4	3	0.00
11/04/2023	R209 On 01-February-24			Bond Future	11.63	68.2772	67.6599	68.2772	0.00
11/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4945	5	5	5	0.00
11/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4974	5	5	5	0.00
11/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5003	5	5	5	0.00
11/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2600	2	3	2	0.00
11/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2617	2	3	2	0.00
11/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2633	2	3	2	0.00
11/04/2023	R209 On 02-May-24			Bond Future	11.73	66.5635	65.9333	66.5635	0.00
11/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2695	3	3	3	0.00
11/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2655	3	3	3	0.00
11/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2675	3	3	3	0.00
11/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5348	5	5	5	0.00
11/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5377	5	5	5	0.00
11/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5318	5	5	5	0.00
11/04/2023	R210 On 04-May-23			Bond Future	224.43	224.4613	224.4281	224.4613	386.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R210 On 03-August-23			Bond Future	229.13	229.1675	229.1328	229.1675	371.00
11/04/2023	R210 On 02-November-23			Bond Future	230.89	230.9217	230.8869	230.9217	0.00
11/04/2023	R210 On 01-February-24			Bond Future	235.87	235.9007	235.8653	235.9007	0.00
11/04/2023	R210 On 02-May-24			Bond Future	237.65	237.6805	237.6469	237.6805	0.00
11/04/2023	R213 On 04-May-23			Bond Future	10.37	84.0575	83.5895	84.0575	20,170.00
11/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2013	2	2	2	0.00
11/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2049	2	2	2	0.00
11/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2085	3	2	3	0.00
11/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	320	0	0	0	0.00
11/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	329	0	0	0	0.00
11/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	338	0	0	0	0.00
11/04/2023	R213 On 03-August-23			Bond Future	10.45	85.7992	85.3212	85.7992	12,217.00
11/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5561	6	6	6	0.00
11/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5596	6	6	6	0.00
11/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5632	6	6	6	0.00
11/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	490	0	0	0	0.00
11/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	484	0	0	0	0.00
11/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	497	0	0	0	0.00
11/04/2023	R213 On 02-November-23			Bond Future	10.54	84.0639	83.5756	84.0639	566.00
11/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4200	5	4	5	0.00
11/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4229	5	4	5	0.00
11/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4258	5	4	5	0.00
11/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1676	2	2	2	0.00
11/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1689	2	2	2	0.00
11/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1703	2	2	2	0.00
11/04/2023	R213 On 01-February-24			Bond Future	10.63	85.8572	85.3585	85.8572	0.00
11/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5938	6	6	6	0.00
11/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5877	6	6	6	0.00
11/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5907	6	6	6	0.00
11/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1400	1	1	1	0.00
11/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1410	1	1	1	0.00
11/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1391	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R213 On 02-May-24			Bond Future	10.72	84.1092	83.6003	84.1092	0.00
11/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2249	2	2	2	0.00
11/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2268	3	2	3	0.00
11/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2287	3	2	3	0.00
11/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4095	4	4	4	0.00
11/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4119	4	4	4	0.00
11/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4143	4	4	4	0.00
11/04/2023	R214 On 04-May-23			Bond Future	11.70	63.3182	62.6474	63.3182	17,430.00
11/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	380	1	0	1	0.00
11/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	352	1	0	1	0.00
11/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	366	1	0	1	0.00
11/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2078	2	2	2	0.00
11/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2118	2	2	2	0.00
11/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2039	2	2	2	0.00
11/04/2023	R214 On 03-August-23			Bond Future	11.79	64.6302	63.9452	64.6302	7,786.00
11/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3573	4	4	4	0.00
11/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3511	4	4	4	0.00
11/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3542	4	4	4	0.00
11/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1787	2	2	2	0.00
11/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1804	2	2	2	0.00
11/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1769	2	2	2	0.00
11/04/2023	R214 On 02-November-23			Bond Future	11.89	62.6997	62.0002	62.6997	0.00
11/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2245	3	2	3	0.00
11/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2289	3	2	3	0.00
11/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2267	3	2	3	0.00
11/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4473	4	4	4	0.00
11/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4504	4	5	4	0.00
11/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4442	4	4	4	0.00
11/04/2023	R214 On 01-February-24			Bond Future	11.99	64.0372	63.3227	64.0372	0.00
11/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4226	5	4	5	0.00
11/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4253	5	4	5	0.00
11/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4280	5	4	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3468	3	3	3	0.00
11/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3489	3	3	3	0.00
11/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3510	3	4	3	0.00
11/04/2023	R214 On 02-May-24			Bond Future	12.09	62.0832	61.3539	62.0832	0.00
11/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2791	3	3	3	0.00
11/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2770	3	3	3	0.00
11/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2750	3	3	3	0.00
11/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5952	6	6	6	0.00
11/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5920	6	6	6	0.00
11/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5889	5	6	5	0.00
11/04/2023	R248 On 04-May-23			Bond Future	11.86	77.7374	76.9203	77.7374	75,746.00
11/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	212	0	0	0	0.00
11/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	203	0	0	0	0.00
11/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
11/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	62	0	0	0	1,500.00
11/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	222	0	0	0	0.00
11/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3511	3	4	3	0.00
11/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10135	9	10	9	0.00
11/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3626	3	4	3	0.00
11/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3568	3	4	3	0.00
11/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5058	4	5	4	0.00
11/04/2023	R248 On 03-August-23			Bond Future	11.96	79.3481	78.5138	79.3481	167,550.00
11/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3596	4	4	4	0.00
11/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3562	4	4	4	0.00
11/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3631	4	4	4	0.00
11/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2731	2	3	2	0.00
11/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2781	2	3	2	0.00
11/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2756	2	3	2	0.00
11/04/2023	R248 On 02-November-23			Bond Future	12.06	76.5871	75.7350	76.5871	0.00
11/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2560	3	3	3	0.00
11/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2534	3	3	3	0.00
11/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2510	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	6170	6	6	6	0.00
11/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	6251	6	6	6	0.00
11/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	6210	6	6	6	0.00
11/04/2023	R248 On 01-February-24			Bond Future	12.17	78.2207	77.3506	78.2207	0.00
11/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4687	5	5	5	0.00
11/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4656	5	5	5	0.00
11/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4624	5	5	5	0.00
11/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4817	4	5	4	0.00
11/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4789	4	5	4	0.00
11/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4761	4	5	4	0.00
11/04/2023	R248 On 02-May-24			Bond Future	12.28	75.4221	74.5337	75.4221	13,000.00
11/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2907	3	3	3	0.00
11/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2885	3	3	3	0.00
11/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2862	3	3	3	0.00
11/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7863	7	8	7	0.00
11/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7949	7	8	7	0.00
11/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7906	7	8	7	0.00