



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/11/2023 TO: 17/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	2025 On 01-February-24			Bond Future	175.14	175.0904	175.1407	175.0904	11,560.00
17/11/2023	2025 On 02-May-24			Bond Future	179.05	179.0041	179.0513	179.0041	0.00
17/11/2023	2025 On 01-August-24			Bond Future	181.19	181.1741	181.1873	181.1741	0.00
17/11/2023	2025 On 07-November-24			Bond Future	185.59	185.6092	185.5881	185.6092	0.00
17/11/2023	2029 On 01-February-24			Bond Future	127.72	127.3576	127.7161	127.3576	7,373.00
17/11/2023	2029 On 02-May-24			Bond Future	129.20	128.8365	129.1996	128.8365	0.00
17/11/2023	2029 On 01-August-24			Bond Future	132.07	131.7229	132.0693	131.7229	0.00
17/11/2023	2029 On 07-November-24			Bond Future	133.87	133.5435	133.8725	133.5435	0.00
17/11/2023	2029 On 06-February-25			Bond Future	136.72	136.3866	136.7235	136.3866	0.00
17/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4324	4	4	4	0.00
17/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	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
17/11/2023	2030 On 01-February-24			Bond Future	10.11	90.8235	90.8125	90.8235	65,747.00
17/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5201	5	5	5	0.00
17/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5165	5	5	5	0.00
17/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5236	5	5	5	0.00
17/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5025	5	5	5	0.00
17/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1038	1	1	1	1,360.00
17/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	498	1	0	1	400.00
17/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1318	1	1	1	400.00
17/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7849	8	8	8	0.00
17/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2096	2	2	2	500.00
17/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6987	7	7	7	0.00
17/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	965	1	1	1	500.00
17/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1519	1	2	1	200.00
17/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3962	4	4	4	0.00
17/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6591	7	7	7	0.00
17/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6951	7	7	7	0.00
17/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1173	1	1	1	500.00
17/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	92	0	0	0	500.00
17/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1644	2	2	2	0.00
17/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	109	0	0	0	200.00
17/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	375	0	0	0	700.00
17/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1897	2	2	2	0.00
17/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1325	1	1	1	0.00
17/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	957	1	1	1	0.00
17/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	91	0	0	0	500.00
17/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2787	3	3	3	0.00
17/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	57	0	0	0	400.00
17/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1498	1	1	1	0.00
17/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	227	0	0	0	1,360.00
17/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1802	2	2	2	0.00
17/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	205	0	0	0	0.00
17/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	212	0	0	0	0.00
17/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	209	0	0	0	0.00
17/11/2023	2030 On 02-May-24			Bond Future	10.18	92.8315	92.8183	92.8315	19,773.00
17/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1144	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2014	2	2	2	1,000.00
17/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7095	7	7	7	0.00
17/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3636	4	4	4	1,080.00
17/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8541	9	9	9	0.00
17/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1384	1	1	1	0.00
17/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1368	1	1	1	0.00
17/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1400	1	1	1	0.00
17/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3097	3	3	3	500.00
17/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4502	4	5	4	500.00
17/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11078	11	11	11	0.00
17/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	66	0	0	0	500.00
17/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	817	1	1	1	0.00
17/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1345	1	1	1	0.00
17/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2812	3	3	3	0.00
17/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2862	3	3	3	0.00
17/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2837	3	3	3	0.00
17/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	214	0	0	0	1,080.00
17/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1105	1	1	1	0.00
17/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	353	0	0	0	1,000.00
17/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2087	2	2	2	0.00
17/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3255	3	3	3	0.00
17/11/2023	2030 On 01-August-24			Bond Future	10.25	90.8837	90.8523	90.8837	0.00
17/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2735	3	3	3	0.00
17/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2757	3	3	3	0.00
17/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2713	3	3	3	0.00
17/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2261	2	2	2	0.00
17/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2228	2	2	2	0.00
17/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2244	2	2	2	0.00
17/11/2023	2030 On 07-November-24			Bond Future	10.32	93.0854	93.0358	93.0854	221.00
17/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3694	4	4	4	0.00
17/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3718	4	4	4	0.00
17/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3671	4	4	4	0.00
17/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2139	2	2	2	0.00
17/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2113	2	2	2	0.00
17/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2126	2	2	2	0.00

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17/11/2023	2030 On 06-February-25			Bond Future	10.43	91.0322	90.9825	91.0322	0.00
17/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3430	3	3	3	0.00
17/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2554	2	3	2	0.00
17/11/2023	2032 On 01-February-24			Bond Future	11.01	88.1857	88.2766	88.1857	85,717.00
17/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4347	4	4	4	0.00
17/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4384	4	4	4	0.00
17/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4310	4	4	4	0.00
17/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1377	1	1	1	8,500.00
17/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4953	5	5	5	0.00
17/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	163	0	0	0	1,200.00
17/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1070	1	1	1	1,200.00
17/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7400	7	7	7	0.00
17/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	758	1	1	1	500.00
17/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1862	2	2	2	500.00
17/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7841	8	8	8	0.00
17/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6919	7	7	7	0.00
17/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1111	1	1	1	200.00
17/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4014	4	4	4	0.00
17/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3301	3	3	3	0.00
17/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	782	1	1	1	8,500.00
17/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	583	1	1	1	200.00
17/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2227	2	2	2	0.00
17/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	184	0	0	0	200.00
17/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	129	0	0	0	500.00
17/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1490	1	1	1	0.00
17/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2803	3	3	3	0.00
17/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	153	0	0	0	1,200.00
17/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2283	2	2	2	0.00
17/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5124	5	5	5	0.00
17/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	401	0	0	0	17,000.00
17/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1913	2	2	2	0.00
17/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	517	0	1	0	0.00
17/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	502	0	1	0	0.00
17/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	510	0	1	0	0.00

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17/11/2023	2032 On 02-May-24			Bond Future	11.10	85.9735	86.0644	85.9735	61,107.00
17/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1116	1	1	1	1,000.00
17/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2019	2	2	2	1,000.00
17/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8394	8	8	8	0.00
17/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1484	1	1	1	500.00
17/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2555	2	3	2	500.00
17/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9393	9	9	9	0.00
17/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3239	3	3	3	1,550.00
17/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10000	10	10	10	0.00
17/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1413	1	1	1	0.00
17/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1431	1	1	1	0.00
17/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1396	1	1	1	0.00
17/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1594	1	2	1	1,550.00
17/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1448	1	1	1	500.00
17/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2861	3	3	3	0.00
17/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4619	4	5	4	0.00
17/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1404	1	1	1	500.00
17/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2364	2	2	2	500.00
17/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3981	4	4	4	0.00
17/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4074	4	4	4	0.00
17/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4012	4	4	4	0.00
17/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4043	4	4	4	0.00
17/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	311	0	0	0	1,550.00
17/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2097	2	2	2	0.00
17/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3740	4	4	4	0.00
17/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	385	0	0	0	500.00
17/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2616	3	3	3	0.00
17/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3920	4	4	4	0.00
17/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	524	0	1	0	1,000.00
17/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3162	3	3	3	0.00
17/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4673	5	5	5	0.00
17/11/2023	2032 On 01-August-24			Bond Future	11.20	87.8790	87.9552	87.8790	0.00
17/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2899	3	3	3	0.00
17/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2875	3	3	3	0.00
17/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2923	3	3	3	0.00

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17/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3161	3	3	3	0.00
17/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3205	3	3	3	0.00
17/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3183	3	3	3	0.00
17/11/2023	2032 On 07-November-24			Bond Future	11.31	85.8395	85.9010	85.8395	1,345.00
17/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9345	9	9	9	0.00
17/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4064	4	4	4	1,615.00
17/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3645	3	4	3	0.00
17/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3620	3	4	3	0.00
17/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3671	3	4	3	0.00
17/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2887	3	3	3	0.00
17/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2923	3	3	3	0.00
17/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2905	3	3	3	0.00
17/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	869	1	1	1	1,615.00
17/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2627	2	3	2	0.00
17/11/2023	2032 On 06-February-25			Bond Future	11.45	87.6416	87.7055	87.6416	0.00
17/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4213	4	4	4	0.00
17/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3056	3	3	3	0.00
17/11/2023	2033 On 01-February-24			Bond Future	122.66	122.0831	122.6648	122.0831	8,207.00
17/11/2023	2033 On 02-May-24			Bond Future	123.94	123.3482	123.9398	123.3482	0.00
17/11/2023	2033 On 01-August-24			Bond Future	126.69	126.1118	126.6929	126.1118	0.00
17/11/2023	2033 On 07-November-24			Bond Future	128.27	127.6971	128.2677	127.6971	0.00
17/11/2023	2033 On 06-February-25			Bond Future	131.00	130.4158	130.9994	130.4158	0.00
17/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6059	5	6	5	0.00
17/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/11/2023	2037 On 01-February-24			Bond Future	12.04	77.1775	77.1721	77.1775	139,129.00
17/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2858	3	3	3	0.00
17/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2824	3	3	3	0.00
17/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2892	3	3	3	0.00
17/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9362	9	9	9	0.00
17/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5151	5	5	5	0.00
17/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2130	2	2	2	2,500.00
17/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	588	1	1	1	2,500.00
17/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1868	2	2	2	0.00
17/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	129	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1363	1	1	1	0.00
17/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1401	1	1	1	0.00
17/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1382	1	1	1	0.00
17/11/2023	2037 On 02-May-24			Bond Future	12.15	78.8837	78.8765	78.8837	0.00
17/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1261	1	1	1	0.00
17/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1243	1	1	1	0.00
17/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1278	1	1	1	0.00
17/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5115	5	5	5	0.00
17/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5193	5	5	5	0.00
17/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5154	5	5	5	0.00
17/11/2023	2037 On 01-August-24			Bond Future	12.27	76.3762	76.3536	76.3762	0.00
17/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8740	9	9	9	0.00
17/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6446	6	6	6	0.00
17/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3150	3	3	3	0.00
17/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3176	3	3	3	1,383.00
17/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3124	3	3	3	0.00
17/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4069	4	4	4	0.00
17/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4016	4	4	4	0.00
17/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4043	4	4	4	0.00
17/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1982	2	2	2	1,383.00
17/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1285	1	1	1	1,383.00
17/11/2023	2037 On 07-November-24			Bond Future	12.39	78.2260	78.1882	78.2260	9,101.00
17/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4776	5	5	5	0.00
17/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4805	5	5	5	0.00
17/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4748	5	5	5	0.00
17/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3853	4	4	4	0.00
17/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3810	4	4	4	0.00
17/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3831	4	4	4	0.00
17/11/2023	2037 On 06-February-25			Bond Future	12.54	75.6080	75.5704	75.6080	0.00
17/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5165	5	5	5	0.00
17/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4056	4	4	4	0.00
17/11/2023	2038 On 01-February-24			Bond Future	131.80	131.4396	131.7991	131.4396	3,583.00
17/11/2023	2038 On 02-May-24			Bond Future	134.74	134.3776	134.7418	134.3776	1,706.00
17/11/2023	2038 On 01-August-24			Bond Future	135.66	135.3174	135.6633	135.3174	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
17/11/2023	2038 On 07-November-24			Bond Future	138.96	138.6297	138.9580	138.6297	0.00
17/11/2023	2038 On 06-February-25			Bond Future	139.79	139.4592	139.7940	139.4592	0.00
17/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4564	4	5	4	0.00
17/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/11/2023	2040 On 01-February-24			Bond Future	12.28	77.3668	77.3911	77.3668	129,650.00
17/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2171	2	2	2	1,000.00
17/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4316	4	4	4	1,000.00
17/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8605	9	9	9	0.00
17/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2295	2	2	2	0.00
17/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2326	2	2	2	0.00
17/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2263	2	2	2	0.00
17/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1999	2	2	2	0.00
17/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1949	2	2	2	0.00
17/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1974	2	2	2	0.00
17/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	221	0	0	0	1,000.00
17/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	936	1	1	1	0.00
17/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2076	2	2	2	0.00
17/11/2023	2040 On 02-May-24			Bond Future	12.40	79.0771	79.1004	79.0771	0.00
17/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1220	1	1	1	0.00
17/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1238	1	1	1	0.00
17/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1203	1	1	1	0.00
17/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5858	6	6	6	0.00
17/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5770	6	6	6	0.00
17/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5814	6	6	6	0.00
17/11/2023	2040 On 01-August-24			Bond Future	12.52	76.3235	76.3321	76.3235	0.00
17/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3326	3	3	3	0.00
17/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3299	3	3	3	0.00
17/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3354	3	3	3	0.00
17/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4337	4	4	4	0.00
17/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4394	4	4	4	0.00
17/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4365	4	4	4	0.00
17/11/2023	2040 On 07-November-24			Bond Future	12.64	78.1719	78.1659	78.1719	8,625.00
17/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4981	5	5	5	0.00
17/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4951	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
17/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5012	5	5	5	0.00
17/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3844	4	4	4	0.00
17/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3888	4	4	4	0.00
17/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3866	4	4	4	0.00
17/11/2023	2040 On 06-February-25			Bond Future	12.78	75.3017	75.2966	75.3017	0.00
17/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5210	5	5	5	0.00
17/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4339	4	4	4	0.00
17/11/2023	2044 On 01-February-24			Bond Future	12.32	73.7413	73.8254	73.7413	103,737.00
17/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5645	6	6	6	0.00
17/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2028	2	2	2	0.00
17/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1998	2	2	2	0.00
17/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2057	2	2	2	0.00
17/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4608	4	5	4	0.00
17/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	869	1	1	1	15,000.00
17/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2225	2	2	2	0.00
17/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2281	2	2	2	0.00
17/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2253	2	2	2	0.00
17/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	613	1	1	1	5,000.00
17/11/2023	2044 On 02-May-24			Bond Future	12.43	75.3715	75.4560	75.3715	27.00
17/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1265	1	1	1	0.00
17/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1247	1	1	1	0.00
17/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1283	1	1	1	0.00
17/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5775	6	6	6	0.00
17/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5864	6	6	6	0.00
17/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5819	6	6	6	0.00
17/11/2023	2044 On 01-August-24			Bond Future	12.54	72.6610	72.7326	72.6610	0.00
17/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3194	3	3	3	0.00
17/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3221	3	3	3	0.00
17/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3167	3	3	3	0.00
17/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4646	4	5	4	0.00
17/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4585	4	5	4	0.00
17/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4616	4	5	4	0.00
17/11/2023	2044 On 07-November-24			Bond Future	12.66	74.4206	74.4800	74.4206	0.00
17/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5180	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
17/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5211	5	5	5	0.00
17/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5149	5	5	5	0.00
17/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3850	4	4	4	0.00
17/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3805	4	4	4	0.00
17/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3827	4	4	4	0.00
17/11/2023	2044 On 06-February-25			Bond Future	12.79	71.5968	71.6584	71.5968	0.00
17/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5472	5	5	5	0.00
17/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4273	4	4	4	0.00
17/11/2023	2046 On 01-February-24			Bond Future	116.23	115.0036	116.2349	115.0036	11,513.00
17/11/2023	2046 On 02-May-24			Bond Future	116.68	115.4247	116.6805	115.4247	4,626.00
17/11/2023	2046 On 01-August-24			Bond Future	119.27	118.0105	119.2719	118.0105	0.00
17/11/2023	2046 On 07-November-24			Bond Future	119.96	118.6927	119.9613	118.6927	0.00
17/11/2023	2046 On 06-February-25			Bond Future	122.51	121.2173	122.5138	121.2173	0.00
17/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8504	7	9	7	0.00
17/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/11/2023	2050 On 01-February-24			Bond Future	116.55	115.3613	116.5512	115.3613	10,813.00
17/11/2023	2050 On 02-May-24			Bond Future	119.15	117.9400	119.1536	117.9400	3,316.00
17/11/2023	2050 On 01-August-24			Bond Future	119.49	118.2755	119.4928	118.2755	0.00
17/11/2023	2050 On 07-November-24			Bond Future	122.39	121.1705	122.3946	121.1705	0.00
17/11/2023	2050 On 06-February-25			Bond Future	122.63	121.3849	122.6346	121.3849	0.00
17/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7035	6	7	6	0.00
17/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	AL37 On 01-February-24			Index Future	936.79	937.1710	936.7870	937.1710	0.00
17/11/2023	AL37 On 02-May-24			Index Future	957.48	957.8950	957.4790	957.8950	0.00
17/11/2023	AL37 On 01-August-24			Index Future	978.53	979.1380	978.5290	979.1380	0.00
17/11/2023	AL37 On 07-November-24			Index Future	1002.07	1002.8820	1002.0720	1002.8820	0.00
17/11/2023	AL37 On 06-February-25			Index Future	1023.22	1024.0470	1023.2240	1024.0470	0.00
17/11/2023	AL7T On 01-February-24			Index Future	1073.02	1071.0960	1073.0150	1071.0960	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
17/11/2023	AL7T On 02-May-24			Index Future	1096.72	1094.7810	1096.7160	1094.7810	0.00
17/11/2023	AL7T On 01-August-24			Index Future	1120.83	1119.0610	1120.8280	1119.0610	0.00
17/11/2023	AL7T On 07-November-24			Index Future	1147.79	1146.1980	1147.7930	1146.1980	0.00
17/11/2023	AL7T On 06-February-25			Index Future	1172.02	1170.3870	1172.0220	1170.3870	0.00
17/11/2023	ALBI On 01-February-24			Index Future	937.20	936.6040	937.1960	936.6040	100.00
17/11/2023	ALBI On 02-May-24			Index Future	957.90	957.3160	957.8970	957.3160	0.00
17/11/2023	ALBI On 01-August-24			Index Future	978.96	978.5470	978.9570	978.5470	0.00
17/11/2023	ALBI On 07-November-24			Index Future	1002.51	1002.2760	1002.5090	1002.2760	0.00
17/11/2023	ALBI On 06-February-25			Index Future	1023.67	1023.4280	1023.6710	1023.4280	0.00
17/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	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
17/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	ES33 On 01-February-24			Bond Future	12.54	75.1934	75.2580	75.1934	0.00
17/11/2023	ES33 On 02-May-24			Bond Future	12.68	73.0751	73.1395	73.0751	0.00
17/11/2023	ES33 On 01-August-24			Bond Future	12.83	74.7115	74.7632	74.7115	0.00
17/11/2023	ES33 On 07-November-24			Bond Future	13.00	72.7348	72.7738	72.7348	0.00
17/11/2023	ES33 On 06-February-25			Bond Future	13.19	74.2769	74.3176	74.2769	0.00
17/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	586	1	1	1	0.00
17/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/11/2023	ES42 On 01-February-24			Bond Future	12.99	71.2975	71.3209	71.2975	0.00
17/11/2023	ES42 On 02-May-24			Bond Future	13.12	68.6287	68.6508	68.6287	0.00
17/11/2023	ES42 On 01-August-24			Bond Future	13.26	70.1650	70.1742	70.1650	0.00
17/11/2023	ES42 On 07-November-24			Bond Future	13.41	67.6124	67.6085	67.6124	0.00
17/11/2023	ES42 On 06-February-25			Bond Future	13.57	69.0424	69.0396	69.0424	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
17/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	646	1	1	1	0.00
17/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/11/2023	GOVI On 01-February-24			GOVI	923.66	923.0430	923.6550	923.0430	714.00
17/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	436750	43	44	43	0.00
17/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	436650	43	44	43	0.00
17/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	436550	43	44	43	0.00
17/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 02-May-24			GOVI	944.06	943.4550	944.0570	943.4550	0.00
17/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	69130	8	7	8	0.00
17/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	69330	8	7	8	0.00
17/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	69230	8	7	8	0.00
17/11/2023	GOVI On 01-August-24			GOVI	964.81	964.3780	964.8130	964.3780	0.00
17/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	214230	21	21	21	0.00
17/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	214430	21	21	21	0.00
17/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	214330	21	21	21	0.00
17/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 07-November-24			GOVI	988.03	987.7640	988.0250	987.7640	0.00
17/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	392450	39	39	39	0.00
17/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	392350	39	39	39	0.00
17/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	392250	39	39	39	0.00
17/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/11/2023	GOVI On 06-February-25			GOVI	1008.88	1008.6100	1008.8810	1008.6100	0.00
17/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	368810	37	37	37	0.00
17/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
17/11/2023	IGOV On 01-February-24			Index Future	346.96	344.7450	346.9620	344.7450	606.00
17/11/2023	IGOV On 02-May-24			Index Future	354.71	352.4510	354.7090	352.4510	16.00
17/11/2023	IGOV On 01-August-24			Index Future	362.59	360.3480	362.5890	360.3480	0.00
17/11/2023	IGOV On 07-November-24			Index Future	371.40	369.1720	371.3980	369.1720	0.00
17/11/2023	IGOV On 06-February-25			Index Future	379.32	377.0400	379.3160	377.0400	0.00
17/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
17/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
17/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.25	91.7400	91.7500	91.7400	0.00
17/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.23	91.7600	91.7700	91.7600	0.00
17/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.15	91.8400	91.8500	91.8400	0.00
17/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.8600	91.6300	91.8600	0.00
17/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.00	92.0000	92.0000	92.0000	0.00
17/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.1600	92.1700	92.1600	0.00
17/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.53	92.4300	92.4700	92.4300	0.00
17/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.42	92.5300	92.5800	92.5300	0.00
17/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.34	92.6000	92.6600	92.6000	0.00
17/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.32	92.6300	92.6800	92.6300	0.00
17/11/2023	R035 On 01-February-24			Bond Future	11.72	86.2091	86.5068	86.2091	67,074.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	187	0	0	0	400.00
17/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	658	1	1	1	400.00
17/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8773	8	9	8	0.00
17/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3499	3	3	3	0.00
17/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3535	3	4	3	0.00
17/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3462	3	3	3	0.00
17/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1042	1	1	1	0.00
17/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1013	1	1	1	0.00
17/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1028	1	1	1	0.00
17/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	149	0	0	0	400.00
17/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3947	4	4	4	0.00
17/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6366	7	6	7	0.00
17/11/2023	R035 On 02-May-24			Bond Future	11.82	83.6031	83.9057	83.6031	100,132.00
17/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1382	1	1	1	0.00
17/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1401	1	1	1	0.00
17/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1364	1	1	1	0.00
17/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4771	5	5	5	0.00
17/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4697	5	5	5	0.00
17/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4734	5	5	5	0.00
17/11/2023	R035 On 01-August-24			Bond Future	11.93	85.4563	85.7493	85.4563	0.00
17/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3179	3	3	3	0.00
17/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3153	3	3	3	0.00
17/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3205	3	3	3	0.00
17/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3819	4	4	4	0.00
17/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3870	4	4	4	0.00
17/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3845	4	4	4	0.00
17/11/2023	R035 On 07-November-24			Bond Future	12.05	83.0088	83.2930	83.0088	19,584.00
17/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4236	4	4	4	0.00
17/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4207	4	4	4	0.00
17/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4264	4	4	4	0.00
17/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3575	3	4	3	0.00
17/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3618	4	4	4	0.00
17/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3596	4	4	4	0.00
17/11/2023	R035 On 06-February-25			Bond Future	12.20	84.7519	85.0431	84.7519	0.00
17/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4722	4	5	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
17/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3700	4	4	4	0.00
17/11/2023	R053 On 01-February-24			Bond Future	12.27	98.8840	98.9946	98.8840	0.00
17/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5990	6	6	6	0.00
17/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5938	6	6	6	0.00
17/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6042	6	6	6	0.00
17/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1208	1	1	1	0.00
17/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1240	1	1	1	0.00
17/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1224	1	1	1	0.00
17/11/2023	R053 On 02-May-24			Bond Future	12.37	95.2056	95.3164	95.2056	5,189.00
17/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7104	7	7	7	0.00
17/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7151	7	7	7	0.00
17/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7056	7	7	7	0.00
17/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2451	2	2	2	0.00
17/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2411	2	2	2	0.00
17/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2431	2	2	2	0.00
17/11/2023	R053 On 01-August-24			Bond Future	12.48	97.3154	97.4102	97.3154	0.00
17/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8041	8	8	8	0.00
17/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8086	8	8	8	0.00
17/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7997	8	8	8	0.00
17/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3451	3	3	3	0.00
17/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3407	3	3	3	0.00
17/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3429	3	3	3	0.00
17/11/2023	R053 On 07-November-24			Bond Future	12.60	93.7986	93.8773	93.7986	0.00
17/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6831	6	7	6	0.00
17/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6871	6	7	6	0.00
17/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6791	6	7	6	0.00
17/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5416	5	5	5	0.00
17/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5357	5	5	5	0.00
17/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5386	5	5	5	0.00
17/11/2023	R053 On 06-February-25			Bond Future	12.73	95.7649	95.8467	95.7649	0.00
17/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7234	7	7	7	0.00
17/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5768	5	6	5	0.00
17/11/2023	R186 On 01-February-24			Bond Future	8.85	105.4993	105.4282	105.4993	85,256.00
17/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1888	2	2	2	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
17/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1867	2	2	2	0.00
17/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1908	2	2	2	0.00
17/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	218	0	0	0	0.00
17/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	227	0	0	0	0.00
17/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	222	0	0	0	0.00
17/11/2023	R186 On 02-May-24			Bond Future	8.84	107.8320	107.7568	107.8320	10,568.00
17/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	248	0	0	0	0.00
17/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	243	0	0	0	0.00
17/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	253	0	0	0	0.00
17/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3799	4	4	4	0.00
17/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2486	3	2	3	2,030.00
17/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	201	0	0	0	2,030.00
17/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	410	0	0	0	0.00
17/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2223	2	2	2	0.00
17/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2261	2	2	2	0.00
17/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2242	2	2	2	0.00
17/11/2023	R186 On 01-August-24			Bond Future	8.83	104.9133	104.8161	104.9133	0.00
17/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1041	1	1	1	0.00
17/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1053	1	1	1	0.00
17/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1030	1	1	1	0.00
17/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1343	1	1	1	0.00
17/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1323	1	1	1	0.00
17/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1333	1	1	1	0.00
17/11/2023	R186 On 07-November-24			Bond Future	8.79	107.4553	107.3356	107.4553	45,292.00
17/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1720	2	2	2	0.00
17/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1707	2	2	2	0.00
17/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1732	2	2	2	0.00
17/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1043	1	1	1	0.00
17/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1055	1	1	1	0.00
17/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1049	1	1	1	0.00
17/11/2023	R186 On 06-February-25			Bond Future	8.83	104.3977	104.2768	104.3977	0.00
17/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1500	2	2	2	0.00
17/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1163	1	1	1	0.00
17/11/2023	R202 On 01-February-24			Bond Future	260.36	258.3654	260.3648	258.3654	5,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	R202 On 02-May-24			Bond Future	266.18	264.1407	266.1783	264.1407	0.00
17/11/2023	R202 On 01-August-24			Bond Future	266.99	264.9589	266.9903	264.9589	0.00
17/11/2023	R202 On 07-November-24			Bond Future	273.47	271.4448	273.4747	271.4448	0.00
17/11/2023	R202 On 06-February-25			Bond Future	274.06	271.9925	274.0647	271.9925	0.00
17/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	7275	5	7	5	0.00
17/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/11/2023	R209 On 01-February-24			Bond Future	11.80	66.7623	66.8304	66.7623	14,519.00
17/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2637	3	3	3	0.00
17/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2667	3	3	3	0.00
17/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2606	2	3	2	0.00
17/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1125	1	1	1	0.00
17/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1094	1	1	1	0.00
17/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1109	1	1	1	0.00
17/11/2023	R209 On 02-May-24			Bond Future	11.90	65.0854	65.1534	65.0854	0.00
17/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1070	1	1	1	0.00
17/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1085	1	1	1	0.00
17/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1055	1	1	1	0.00
17/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4558	5	5	5	0.00
17/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4488	4	4	4	0.00
17/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4523	5	5	5	0.00
17/11/2023	R209 On 01-August-24			Bond Future	12.00	66.5280	66.5849	66.5280	0.00
17/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2640	2	3	2	0.00
17/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2617	2	3	2	0.00
17/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2662	3	3	3	0.00
17/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3579	3	4	3	0.00
17/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3627	4	4	4	0.00
17/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3603	4	4	4	0.00
17/11/2023	R209 On 07-November-24			Bond Future	12.11	64.9817	65.0275	64.9817	5,128.00
17/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3862	4	4	4	0.00
17/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3886	4	4	4	0.00
17/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3837	4	4	4	0.00
17/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3386	3	3	3	0.00
17/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3346	3	3	3	0.00
17/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3366	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
17/11/2023	R209 On 06-February-25			Bond Future	12.24	66.3460	66.3935	66.3460	0.00
17/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4336	4	4	4	0.00
17/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3450	3	3	3	0.00
17/11/2023	R210 On 01-February-24			Bond Future	231.85	231.2386	231.8515	231.2386	501.00
17/11/2023	R210 On 02-May-24			Bond Future	233.77	233.1490	233.7695	233.1490	0.00
17/11/2023	R210 On 01-August-24			Bond Future	238.96	238.3723	238.9616	238.3723	0.00
17/11/2023	R210 On 07-November-24			Bond Future	241.42	240.8628	241.4195	240.8628	0.00
17/11/2023	R210 On 06-February-25			Bond Future	246.56	245.9888	246.5590	245.9888	0.00
17/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6949	6	7	6	0.00
17/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/11/2023	R213 On 01-February-24			Bond Future	10.69	85.0143	85.0732	85.0143	29,384.00
17/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4551	4	5	4	0.00
17/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4516	4	5	4	0.00
17/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4586	5	5	5	0.00
17/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	324	0	0	0	0.00
17/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	334	0	0	0	0.00
17/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	329	0	0	0	0.00
17/11/2023	R213 On 02-May-24			Bond Future	10.77	83.3353	83.3936	83.3353	0.00
17/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1326	1	1	1	0.00
17/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1310	1	1	1	0.00
17/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1342	1	1	1	0.00
17/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3356	3	3	3	0.00
17/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3410	3	3	3	0.00
17/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3383	3	3	3	0.00
17/11/2023	R213 On 01-August-24			Bond Future	10.86	85.1827	85.2262	85.1827	0.00
17/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2697	3	3	3	0.00
17/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2719	3	3	3	0.00
17/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2675	3	3	3	0.00
17/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2668	3	3	3	0.00
17/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2631	3	3	3	0.00
17/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2649	3	3	3	0.00
17/11/2023	R213 On 07-November-24			Bond Future	10.96	83.6835	83.7121	83.6835	15,875.00
17/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3478	3	3	3	0.00
17/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3455	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
17/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3502	3	4	3	0.00
17/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2439	2	2	2	0.00
17/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2470	2	2	2	0.00
17/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2455	2	2	2	0.00
17/11/2023	R213 On 06-February-25			Bond Future	11.09	85.4427	85.4728	85.4427	0.00
17/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3765	4	4	4	0.00
17/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2789	3	3	3	0.00
17/11/2023	R214 On 01-February-24			Bond Future	12.12	62.7061	62.7272	62.7061	12,860.00
17/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1887	2	2	2	0.00
17/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1913	2	2	2	0.00
17/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1860	2	2	2	0.00
17/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1740	2	2	2	0.00
17/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1696	2	2	2	0.00
17/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1718	2	2	2	0.00
17/11/2023	R214 On 02-May-24			Bond Future	12.21	60.7879	60.8082	60.7879	10,172.00
17/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2444	2	2	2	7,110.00
17/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6631	7	7	7	0.00
17/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4518	4	5	4	0.00
17/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2395	2	2	2	10,000.00
17/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1092	1	1	1	0.00
17/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1107	1	1	1	0.00
17/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1076	1	1	1	0.00
17/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4824	5	5	5	0.00
17/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4750	5	5	5	0.00
17/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4787	5	5	5	0.00
17/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2772	3	3	3	0.00
17/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1482	1	1	1	17,110.00
17/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2819	3	3	3	0.00
17/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	842	1	1	1	17,110.00
17/11/2023	R214 On 01-August-24			Bond Future	12.31	62.1354	62.1443	62.1354	0.00
17/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2933	3	3	3	0.00
17/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2909	3	3	3	0.00
17/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2957	3	3	3	0.00
17/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3555	3	4	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
17/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3603	3	4	3	0.00
17/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3578	3	4	3	0.00
17/11/2023	R214 On 07-November-24			Bond Future	12.42	60.3319	60.3295	60.3319	0.00
17/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4186	4	4	4	0.00
17/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4213	4	4	4	0.00
17/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4161	4	4	4	0.00
17/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3313	3	3	3	0.00
17/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3274	3	3	3	0.00
17/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3294	3	3	3	0.00
17/11/2023	R214 On 06-February-25			Bond Future	12.54	61.5987	61.5971	61.5987	0.00
17/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4429	4	4	4	0.00
17/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3673	3	4	3	0.00
17/11/2023	R248 On 01-February-24			Bond Future	12.23	76.9321	77.0188	76.9321	246,634.00
17/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9002	9	9	9	0.00
17/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5510	5	6	5	0.00
17/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1951	2	2	2	0.00
17/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1981	2	2	2	0.00
17/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1922	2	2	2	0.00
17/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	559	0	1	0	1,000.00
17/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2418	2	2	2	100.00
17/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6678	7	7	7	0.00
17/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	467	0	0	0	1,000.00
17/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2000	2	2	2	0.00
17/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5080	5	5	5	0.00
17/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2447	2	2	2	0.00
17/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2387	2	2	2	0.00
17/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2416	2	2	2	0.00
17/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	682	1	1	1	1,100.00
17/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	221	0	0	0	1,100.00
17/11/2023	R248 On 02-May-24			Bond Future	12.33	74.1846	74.2716	74.1846	12,631.00
17/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1060	1	1	1	1,500.00
17/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3515	3	4	3	1,500.00
17/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6222	6	6	6	0.00
17/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1178	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
17/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1195	1	1	1	0.00
17/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1160	1	1	1	0.00
17/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6509	6	7	6	0.00
17/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6413	6	6	6	0.00
17/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6461	6	6	6	0.00
17/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1650	2	2	2	1,500.00
17/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3087	3	3	3	0.00
17/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6805	7	7	7	0.00
17/11/2023	R248 On 01-August-24			Bond Future	12.43	75.8290	75.9035	75.8290	13,000.00
17/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3642	3	4	3	0.00
17/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3672	3	4	3	0.00
17/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3613	3	4	3	0.00
17/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4348	4	4	4	0.00
17/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4291	4	4	4	0.00
17/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4319	4	4	4	0.00
17/11/2023	R248 On 07-November-24			Bond Future	12.54	73.2116	73.2739	73.2116	0.00
17/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5375	5	5	5	0.00
17/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5407	5	5	5	0.00
17/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5343	5	5	5	0.00
17/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4027	4	4	4	0.00
17/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3981	4	4	4	0.00
17/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4004	4	4	4	0.00
17/11/2023	R248 On 06-February-25			Bond Future	12.67	74.7481	74.8127	74.7481	0.00
17/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5014	5	5	5	0.00
17/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4817	5	5	5	0.00
17/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00