



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: 22/12/2023 TO: 22/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	2025 On 01-February-24			Bond Future	176.21	176.2415	176.2137	176.2415	11,660.00
22/12/2023	2025 On 02-May-24			Bond Future	180.16	180.1923	180.1562	180.1923	0.00
22/12/2023	2025 On 01-August-24			Bond Future	182.34	182.3728	182.3414	182.3728	0.00
22/12/2023	2025 On 07-November-24			Bond Future	186.64	186.6749	186.6413	186.6749	75.00
22/12/2023	2029 On 01-February-24			Bond Future	130.25	130.3113	130.2548	130.3113	7,360.00
22/12/2023	2029 On 02-May-24			Bond Future	131.80	131.8634	131.8000	131.8634	0.00
22/12/2023	2029 On 01-August-24			Bond Future	134.75	134.8078	134.7470	134.8078	0.00
22/12/2023	2029 On 07-November-24			Bond Future	136.52	136.5814	136.5181	136.5814	66.00
22/12/2023	2029 On 06-February-25			Bond Future	139.44	139.4930	139.4353	139.4930	118.00
22/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7035	7	7	7	0.00
22/12/2023	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
22/12/2023	2030 On 01-February-24			Bond Future	9.74	92.2532	92.3837	92.2532	98,259.00
22/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6588	6	7	6	0.00
22/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6626	6	7	6	0.00
22/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6550	6	7	6	0.00
22/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6398	6	6	6	0.00
22/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1462	1	1	1	1,360.00
22/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1881	2	2	2	400.00
22/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9366	9	9	9	0.00
22/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	598	1	1	1	400.00
22/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1349	1	1	1	500.00
22/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2955	3	3	3	500.00
22/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8474	8	8	8	0.00
22/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2170	2	2	2	200.00
22/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5218	5	5	5	0.00
22/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8063	8	8	8	0.00
22/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8437	8	8	8	0.00
22/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1667	2	2	2	500.00
22/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	7	0	0	0	500.00
22/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	567	1	1	1	0.00
22/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	10	0	0	0	200.00
22/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	60	0	0	0	700.00
22/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	405	0	0	0	0.00
22/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	7	0	0	0	500.00
22/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	245	0	0	0	0.00
22/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	709	1	1	1	0.00
22/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1315	1	1	1	0.00
22/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	489	0	0	0	0.00
22/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3	0	0	0	400.00
22/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	29	0	0	0	1,360.00
22/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	654	1	1	1	0.00
22/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	26	0	0	0	0.00
22/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	25	0	0	0	0.00
22/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	26	0	0	0	0.00
22/12/2023	2030 On 02-May-24			Bond Future	9.78	94.2987	94.4279	94.2987	22,927.00
22/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2727	3	3	3	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
22/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8473	8	8	8	0.00
22/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4683	5	5	5	1,080.00
22/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9991	10	10	10	0.00
22/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1568	1	2	1	1,000.00
22/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1900	2	2	2	0.00
22/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1922	2	2	2	0.00
22/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1878	2	2	2	0.00
22/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5668	6	6	6	500.00
22/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12633	13	13	13	0.00
22/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4053	4	4	4	500.00
22/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	374	0	0	0	0.00
22/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	11	0	0	0	500.00
22/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	692	1	1	1	0.00
22/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1762	2	2	2	0.00
22/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1725	2	2	2	0.00
22/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1744	2	2	2	0.00
22/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1191	1	1	1	0.00
22/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	54	0	0	0	1,080.00
22/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	541	1	1	1	0.00
22/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	122	0	0	0	1,000.00
22/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2069	2	2	2	0.00
22/12/2023	2030 On 01-August-24			Bond Future	9.83	92.3762	92.5113	92.3762	0.00
22/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3597	3	4	3	0.00
22/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3571	3	4	3	0.00
22/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3624	3	4	3	0.00
22/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1436	1	1	1	0.00
22/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1460	1	1	1	0.00
22/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1448	1	1	1	0.00
22/12/2023	2030 On 07-November-24			Bond Future	9.89	94.5298	94.6673	94.5298	1,652.00
22/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4607	4	5	4	0.00
22/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4580	4	5	4	0.00
22/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4633	4	5	4	0.00
22/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1397	1	1	1	0.00
22/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1417	1	1	1	0.00
22/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1407	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
22/12/2023	2030 On 06-February-25			Bond Future	9.97	92.5108	92.6562	92.5108	0.00
22/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4385	4	4	4	0.00
22/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1835	2	2	2	0.00
22/12/2023	2032 On 01-February-24			Bond Future	10.58	90.2373	90.3904	90.2373	91,882.00
22/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6039	6	6	6	0.00
22/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5996	6	6	6	0.00
22/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6082	6	6	6	0.00
22/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2211	2	2	2	8,500.00
22/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6728	7	7	7	0.00
22/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	151	0	0	0	1,200.00
22/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1732	2	2	2	1,200.00
22/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9375	9	9	9	0.00
22/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1214	1	1	1	500.00
22/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2918	3	3	3	500.00
22/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9836	10	10	10	0.00
22/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1798	2	2	2	200.00
22/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5652	5	6	5	0.00
22/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8869	9	9	9	0.00
22/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4799	5	5	5	0.00
22/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3878	4	4	4	0.00
22/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3961	4	4	4	0.00
22/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2035	2	2	2	0.00
22/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	698	1	1	1	17,000.00
22/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	252	0	0	0	8,500.00
22/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	263	0	0	0	17,000.00
22/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	166	0	0	0	8,500.00
22/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	21	0	0	0	200.00
22/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	800	1	1	1	0.00
22/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	107	0	0	0	200.00
22/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	10	0	0	0	500.00
22/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1145	1	1	1	0.00
22/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	432	0	0	0	0.00
22/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	14	0	0	0	1,200.00
22/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	831	1	1	1	0.00

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22/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2999	3	3	3	0.00
22/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	62	0	0	0	0.00
22/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	633	1	1	1	0.00
22/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	86	0	0	0	0.00
22/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	90	0	0	0	0.00
22/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	88	0	0	0	0.00
22/12/2023	2032 On 02-May-24			Bond Future	10.65	88.0759	88.2285	88.0759	61,402.00
22/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2071	2	2	2	500.00
22/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3483	3	3	3	500.00
22/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11272	11	11	11	0.00
22/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11927	12	12	12	0.00
22/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2221	2	2	2	1,550.00
22/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4340	4	4	4	1,550.00
22/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1554	1	2	1	1,000.00
22/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2789	3	3	3	1,000.00
22/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10192	10	10	10	0.00
22/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1974	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1951	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1998	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2022	2	2	2	500.00
22/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5991	6	6	6	0.00
22/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3870	4	4	4	0.00
22/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1209	1	1	1	500.00
22/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2391	2	2	2	0.00
22/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	612	1	1	1	500.00
22/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2415	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2465	3	2	3	0.00
22/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2440	3	2	3	0.00
22/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	159	0	0	0	1,000.00
22/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1768	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2343	2	2	2	0.00
22/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2203	2	2	2	0.00
22/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	74	0	0	0	1,550.00
22/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1034	1	1	1	0.00
22/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	99	0	0	0	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
22/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1380	1	1	1	0.00
22/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2947	3	3	3	0.00
22/12/2023	2032 On 01-August-24			Bond Future	10.72	90.0212	90.1800	90.0212	0.00
22/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3986	4	4	4	0.00
22/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4015	4	4	4	0.00
22/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3956	4	4	4	0.00
22/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2061	2	2	2	0.00
22/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2028	2	2	2	0.00
22/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2044	2	2	2	0.00
22/12/2023	2032 On 07-November-24			Bond Future	10.82	87.9535	88.1152	87.9535	1,526.00
22/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11160	11	11	11	0.00
22/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5451	5	5	5	1,615.00
22/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4963	5	5	5	0.00
22/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4993	5	5	5	0.00
22/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4933	5	5	5	0.00
22/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2022	2	2	2	0.00
22/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1995	2	2	2	0.00
22/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2009	2	2	2	0.00
22/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	470	1	0	1	1,615.00
22/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1800	2	2	2	0.00
22/12/2023	2032 On 06-February-25			Bond Future	10.93	89.8040	89.9738	89.8040	0.00
22/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5452	5	5	5	0.00
22/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2026	2	2	2	0.00
22/12/2023	2033 On 01-February-24			Bond Future	123.11	123.7027	123.1114	123.7027	8,052.00
22/12/2023	2033 On 02-May-24			Bond Future	124.40	125.0101	124.4001	125.0101	0.00
22/12/2023	2033 On 01-August-24			Bond Future	127.18	127.8016	127.1819	127.8016	0.00
22/12/2023	2033 On 07-November-24			Bond Future	128.68	129.3125	128.6772	129.3125	0.00
22/12/2023	2033 On 06-February-25			Bond Future	131.43	132.0694	131.4270	132.0694	0.00
22/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	6487	7	6	7	0.00
22/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/12/2023	2037 On 01-February-24			Bond Future	11.84	78.0442	78.2715	78.0442	135,090.00
22/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3074	3	3	3	0.00
22/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3115	3	3	3	0.00
22/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3033	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
22/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10339	10	10	10	0.00
22/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5775	6	6	6	0.00
22/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2188	2	2	2	2,500.00
22/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	113	0	0	0	2,500.00
22/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	826	1	1	1	0.00
22/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	7	0	0	0	2,500.00
22/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	510	1	1	1	0.00
22/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	487	1	0	1	0.00
22/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	499	1	0	1	0.00
22/12/2023	2037 On 02-May-24			Bond Future	11.94	79.7746	80.0034	79.7746	0.00
22/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1367	1	1	1	0.00
22/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1387	1	1	1	0.00
22/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1347	1	1	1	0.00
22/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4170	4	4	4	0.00
22/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4096	4	4	4	0.00
22/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4133	4	4	4	0.00
22/12/2023	2037 On 01-August-24			Bond Future	12.05	77.2808	77.5172	77.2808	0.00
22/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9538	9	10	9	0.00
22/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7112	7	7	7	0.00
22/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3529	3	4	3	0.00
22/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3500	3	4	3	0.00
22/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3559	3	4	3	1,383.00
22/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3235	3	3	3	0.00
22/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3283	3	3	3	0.00
22/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3259	3	3	3	0.00
22/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1485	1	1	1	1,383.00
22/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	920	1	1	1	1,383.00
22/12/2023	2037 On 07-November-24			Bond Future	12.17	79.0815	79.3229	79.0815	9,175.00
22/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5219	5	5	5	0.00
22/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5188	5	5	5	0.00
22/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5251	5	5	5	0.00
22/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3121	3	3	3	0.00
22/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3159	3	3	3	0.00
22/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3140	3	3	3	0.00
22/12/2023	2037 On 06-February-25			Bond Future	12.30	76.4853	76.7358	76.4853	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
22/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5793	5	6	5	0.00
22/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3518	3	4	3	0.00
22/12/2023	2038 On 01-February-24			Bond Future	132.59	132.4230	132.5856	132.4230	3,549.00
22/12/2023	2038 On 02-May-24			Bond Future	135.55	135.3915	135.5519	135.3915	1,706.00
22/12/2023	2038 On 01-August-24			Bond Future	136.51	136.3409	136.5092	136.3409	0.00
22/12/2023	2038 On 07-November-24			Bond Future	139.73	139.5564	139.7277	139.5564	0.00
22/12/2023	2038 On 06-February-25			Bond Future	140.59	140.4033	140.5852	140.4033	0.00
22/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5355	5	5	5	0.00
22/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/12/2023	2040 On 01-February-24			Bond Future	12.14	77.9979	78.2376	77.9979	126,472.00
22/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2007	2	2	2	0.00
22/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4512	4	5	4	0.00
22/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9253	9	9	9	0.00
22/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2151	2	2	2	0.00
22/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2114	2	2	2	0.00
22/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2187	2	2	2	0.00
22/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	963	1	1	1	0.00
22/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1003	1	1	1	0.00
22/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	983	1	1	1	0.00
22/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	23	0	0	0	0.00
22/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	285	0	0	0	0.00
22/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1066	1	1	1	0.00
22/12/2023	2040 On 02-May-24			Bond Future	12.24	79.7272	79.9688	79.7272	0.00
22/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211	1	1	1	0.00
22/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1193	1	1	1	0.00
22/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1230	1	1	1	0.00
22/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4894	5	5	5	0.00
22/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4979	5	5	5	0.00
22/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4936	5	5	5	0.00
22/12/2023	2040 On 01-August-24			Bond Future	12.35	76.9820	77.2314	76.9820	0.00
22/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3463	3	3	3	0.00
22/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3493	3	3	3	0.00
22/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3433	3	3	3	0.00
22/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3629	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
22/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3576	4	4	4	0.00
22/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3602	4	4	4	0.00
22/12/2023	2040 On 07-November-24			Bond Future	12.48	78.7754	79.0301	78.7754	8,697.00
22/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5361	5	5	5	0.00
22/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5394	5	5	5	0.00
22/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5329	5	5	5	0.00
22/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3402	3	3	3	0.00
22/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3362	3	3	3	0.00
22/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3382	3	3	3	0.00
22/12/2023	2040 On 06-February-25			Bond Future	12.62	75.9218	76.1859	75.9218	0.00
22/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5561	5	6	5	0.00
22/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3801	4	4	4	0.00
22/12/2023	2044 On 01-February-24			Bond Future	12.23	74.1622	74.3441	74.1622	95,462.00
22/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5716	6	6	6	0.00
22/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1652	2	2	2	0.00
22/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1684	2	2	2	0.00
22/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1620	2	2	2	0.00
22/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4554	4	5	4	0.00
22/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	296	0	0	0	15,000.00
22/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1384	1	1	1	0.00
22/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1333	1	1	1	0.00
22/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1358	1	1	1	0.00
22/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	165	0	0	0	5,000.00
22/12/2023	2044 On 02-May-24			Bond Future	12.33	75.8065	75.9892	75.8065	34.00
22/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1161	1	1	1	0.00
22/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1180	1	1	1	0.00
22/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1143	1	1	1	0.00
22/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5227	5	5	5	0.00
22/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5138	5	5	5	0.00
22/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5182	5	5	5	0.00
22/12/2023	2044 On 01-August-24			Bond Future	12.44	73.0998	73.2890	73.0998	0.00
22/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3154	3	3	3	0.00
22/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3125	3	3	3	0.00
22/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3183	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
22/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3991	4	4	4	0.00
22/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4048	4	4	4	0.00
22/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4019	4	4	4	0.00
22/12/2023	2044 On 07-November-24			Bond Future	12.57	74.8027	74.9957	74.8027	0.00
22/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5371	5	5	5	0.00
22/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5338	5	5	5	0.00
22/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5403	5	5	5	0.00
22/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3481	3	3	3	0.00
22/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3523	3	4	3	0.00
22/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3502	3	4	3	0.00
22/12/2023	2044 On 06-February-25			Bond Future	12.70	71.9906	72.1916	71.9906	0.00
22/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5629	5	6	5	0.00
22/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3897	4	4	4	0.00
22/12/2023	2046 On 01-February-24			Bond Future	116.18	117.7876	116.1765	117.7876	11,904.00
22/12/2023	2046 On 02-May-24			Bond Future	116.62	118.2768	116.6245	118.2768	4,626.00
22/12/2023	2046 On 01-August-24			Bond Future	119.23	120.9175	119.2320	120.9175	0.00
22/12/2023	2046 On 07-November-24			Bond Future	119.83	121.5589	119.8327	121.5589	0.00
22/12/2023	2046 On 06-February-25			Bond Future	122.39	124.1487	122.3916	124.1487	0.00
22/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8382	10	8	10	0.00
22/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/12/2023	2050 On 01-February-24			Bond Future	116.85	117.6543	116.8506	117.6543	10,813.00
22/12/2023	2050 On 02-May-24			Bond Future	119.47	120.2919	119.4650	120.2919	3,316.00
22/12/2023	2050 On 01-August-24			Bond Future	119.83	120.6691	119.8273	120.6691	0.00
22/12/2023	2050 On 07-November-24			Bond Future	122.65	123.5151	122.6526	123.5151	0.00
22/12/2023	2050 On 06-February-25			Bond Future	122.90	123.7763	122.9015	123.7763	0.00
22/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	7302	8	7	8	0.00
22/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	AL37 On 01-February-24			Index Future	946.03	935.3590	946.0260	935.3590	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
22/12/2023	AL37 On 02-May-24			Index Future	966.96	969.5520	966.9600	969.5520	0.00
22/12/2023	AL37 On 01-August-24			Index Future	988.35	990.9650	988.3530	990.9650	0.00
22/12/2023	AL37 On 07-November-24			Index Future	1011.42	1014.0930	1011.4240	1014.0930	0.00
22/12/2023	AL37 On 06-February-25			Index Future	1032.83	1035.4910	1032.8300	1035.4910	0.00
22/12/2023	AL7T On 01-February-24			Index Future	1096.92	1094.7020	1096.9180	1094.7020	0.00
22/12/2023	AL7T On 02-May-24			Index Future	1121.19	1118.9730	1121.1900	1118.9730	0.00
22/12/2023	AL7T On 01-August-24			Index Future	1146.00	1143.6950	1145.9960	1143.6950	0.00
22/12/2023	AL7T On 07-November-24			Index Future	1172.75	1170.4020	1172.7470	1170.4020	0.00
22/12/2023	AL7T On 06-February-25			Index Future	1197.57	1195.1130	1197.5670	1195.1130	0.00
22/12/2023	ALBI On 01-February-24			Index Future	949.58	947.7960	949.5770	947.7960	100.00
22/12/2023	ALBI On 02-May-24			Index Future	970.59	968.8100	970.5890	968.8100	0.00
22/12/2023	ALBI On 01-August-24			Index Future	992.06	990.2140	992.0620	990.2140	0.00
22/12/2023	ALBI On 07-November-24			Index Future	1015.22	1013.3370	1015.2200	1013.3370	0.00
22/12/2023	ALBI On 06-February-25			Index Future	1036.71	1034.7320	1036.7060	1034.7320	0.00
22/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C186 On 21-December-26			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
22/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	ES33 On 01-February-24			Bond Future	12.22	76.4943	76.6840	76.4943	0.00
22/12/2023	ES33 On 02-May-24			Bond Future	12.35	74.4100	74.6008	74.4100	0.00
22/12/2023	ES33 On 01-August-24			Bond Future	12.48	76.0710	76.2684	76.0710	0.00
22/12/2023	ES33 On 07-November-24			Bond Future	12.64	74.0604	74.2619	74.0604	0.00
22/12/2023	ES33 On 06-February-25			Bond Future	12.82	75.6344	75.8442	75.6344	0.00
22/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2113	2	2	2	0.00
22/12/2023	ES33 On 06-February-25	13.34	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
22/12/2023	ES42 On 01-February-24			Bond Future	12.83	71.9046	72.1226	71.9046	0.00
22/12/2023	ES42 On 02-May-24			Bond Future	12.96	69.2539	69.4737	69.2539	0.00
22/12/2023	ES42 On 01-August-24			Bond Future	13.09	70.7991	71.0261	70.7991	0.00
22/12/2023	ES42 On 07-November-24			Bond Future	13.24	68.1986	68.4304	68.1986	0.00
22/12/2023	ES42 On 06-February-25			Bond Future	13.40	69.6451	69.8856	69.6451	0.00
22/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1492	1	1	1	0.00
22/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/12/2023	GOVI On 01-February-24			GOVI	936.00	934.2730	936.0020	934.2730	729.00
22/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	560120	54	56	54	0.00
22/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	560020	54	56	54	0.00
22/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	560220	54	56	54	0.00
22/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 02-May-24			GOVI	956.71	954.9880	956.7140	954.9880	0.00
22/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	57340	4	6	4	0.00
22/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	57240	4	6	4	0.00
22/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	57440	4	6	4	0.00
22/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 01-August-24			GOVI	977.88	976.0860	977.8810	976.0860	0.00
22/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	345110	33	35	33	0.00
22/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	345010	33	35	33	0.00
22/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	344910	33	34	33	0.00
22/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 07-November-24			GOVI	1000.71	998.8800	1000.7080	998.8800	0.00
22/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	519080	50	52	50	0.00
22/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	519180	50	52	50	0.00
22/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	519280	50	52	50	0.00
22/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 07-November-24	948.79	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
22/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/12/2023	GOVI On 06-February-25			GOVI	1021.89	1019.9690	1021.8860	1019.9690	0.00
22/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	498860	48	50	48	0.00
22/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2023	IGOV On 01-February-24			Index Future	348.55	350.0670	348.5510	350.0670	606.00
22/12/2023	IGOV On 02-May-24			Index Future	356.35	357.9150	356.3490	357.9150	16.00
22/12/2023	IGOV On 01-August-24			Index Future	364.32	365.9060	364.3160	365.9060	0.00
22/12/2023	IGOV On 07-November-24			Index Future	372.91	374.5380	372.9080	374.5380	0.00
22/12/2023	IGOV On 06-February-25			Index Future	380.88	382.5260	380.8800	382.5260	0.00
22/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
22/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.38	91.6100	91.6200	91.6100	0.00
22/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6300	91.6500	91.6300	0.00
22/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6500	91.6700	91.6500	0.00
22/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7400	91.7500	91.7400	0.00
22/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7700	91.7800	91.7700	0.00
22/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9000	91.9100	91.9000	0.00
22/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1600	92.1400	92.1600	0.00
22/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.54	92.4800	92.4600	92.4800	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
22/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.5900	92.5700	92.5900	0.00
22/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.35	92.6600	92.6500	92.6600	0.00
22/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.29	92.7200	92.7100	92.7200	0.00
22/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
22/12/2023	R035 On 01-February-24			Bond Future	11.38	88.1045	88.3332	88.1045	68,094.00
22/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	722	1	1	1	400.00
22/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10457	10	10	10	0.00
22/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	130	0	0	0	400.00
22/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4517	4	5	4	0.00
22/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4472	4	4	4	0.00
22/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4563	4	5	4	0.00
22/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	215	0	0	0	0.00
22/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	226	0	0	0	0.00
22/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	220	0	0	0	0.00
22/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2184	2	2	2	0.00
22/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4483	5	4	5	0.00
22/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	6	0	0	0	400.00
22/12/2023	R035 On 02-May-24			Bond Future	11.47	85.5459	85.7759	85.5459	109,420.00
22/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1845	2	2	2	0.00
22/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1821	2	2	2	0.00
22/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1870	2	2	2	0.00
22/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3295	3	3	3	0.00
22/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3357	3	3	3	0.00
22/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3326	3	3	3	0.00
22/12/2023	R035 On 01-August-24			Bond Future	11.56	87.4356	87.6734	87.4356	0.00
22/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4050	4	4	4	0.00
22/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4081	4	4	4	0.00
22/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4018	4	4	4	0.00
22/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2812	3	3	3	0.00
22/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2771	3	3	3	0.00
22/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2791	3	3	3	0.00
22/12/2023	R035 On 07-November-24			Bond Future	11.68	84.9590	85.2018	84.9590	19,875.00
22/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5271	5	5	5	0.00
22/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5304	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
22/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5239	5	5	5	0.00
22/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2741	3	3	3	0.00
22/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2705	3	3	3	0.00
22/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2723	3	3	3	0.00
22/12/2023	R035 On 06-February-25			Bond Future	11.81	86.7471	86.9994	86.7471	0.00
22/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5804	6	6	6	0.00
22/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2825	3	3	3	0.00
22/12/2023	R053 On 01-February-24			Bond Future	12.16	99.5815	99.8212	99.5815	0.00
22/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6003	6	6	6	0.00
22/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6063	6	6	6	0.00
22/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5944	6	6	6	0.00
22/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	420	0	0	0	0.00
22/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	402	0	0	0	0.00
22/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	411	0	0	0	0.00
22/12/2023	R053 On 02-May-24			Bond Future	12.26	95.9245	96.1652	95.9245	5,189.00
22/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7354	7	7	7	0.00
22/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7304	7	7	7	0.00
22/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7404	7	7	7	0.00
22/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1816	2	2	2	0.00
22/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1850	2	2	2	0.00
22/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1833	2	2	2	0.00
22/12/2023	R053 On 01-August-24			Bond Future	12.36	98.0429	98.2920	98.0429	0.00
22/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8258	8	8	8	0.00
22/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8305	8	8	8	0.00
22/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8211	8	8	8	0.00
22/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2783	3	3	3	0.00
22/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2745	3	3	3	0.00
22/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2764	3	3	3	0.00
22/12/2023	R053 On 07-November-24			Bond Future	12.48	94.4563	94.7105	94.4563	0.00
22/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7039	7	7	7	0.00
22/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6997	7	7	7	0.00
22/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7081	7	7	7	0.00
22/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4733	5	5	5	0.00
22/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4789	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
22/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4761	5	5	5	0.00
22/12/2023	R053 On 06-February-25			Bond Future	12.61	96.4413	96.7059	96.4413	0.00
22/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7529	7	8	7	0.00
22/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5203	5	5	5	0.00
22/12/2023	R186 On 01-February-24			Bond Future	8.62	105.9447	106.0228	105.9447	74,423.00
22/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2302	2	2	2	0.00
22/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2326	2	2	2	0.00
22/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2278	2	2	2	0.00
22/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	43	0	0	0	0.00
22/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	41	0	0	0	0.00
22/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	42	0	0	0	0.00
22/12/2023	R186 On 02-May-24			Bond Future	8.58	108.2938	108.3689	108.2938	11,233.00
22/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	298	0	0	0	0.00
22/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	305	0	0	0	0.00
22/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	292	0	0	0	0.00
22/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2887	3	3	3	2,030.00
22/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4291	4	4	4	0.00
22/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	81	0	0	0	2,030.00
22/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	199	0	0	0	0.00
22/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1698	2	2	2	0.00
22/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1663	2	2	2	0.00
22/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1681	2	2	2	0.00
22/12/2023	R186 On 01-August-24			Bond Future	8.53	105.3773	105.4575	105.3773	0.00
22/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1285	1	1	1	0.00
22/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1271	1	1	1	0.00
22/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1298	1	1	1	0.00
22/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	927	1	1	1	0.00
22/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	943	1	1	1	0.00
22/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	935	1	1	1	0.00
22/12/2023	R186 On 07-November-24			Bond Future	8.49	107.8349	107.9162	107.8349	44,540.00
22/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2019	2	2	2	0.00
22/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2033	2	2	2	0.00
22/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2005	2	2	2	0.00
22/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	773	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
22/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	762	1	1	1	0.00
22/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	768	1	1	1	0.00
22/12/2023	R186 On 06-February-25			Bond Future	8.48	104.7904	104.8789	104.7904	0.00
22/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1812	2	2	2	0.00
22/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	872	1	1	1	0.00
22/12/2023	R202 On 01-February-24			Bond Future	259.92	260.5360	259.9154	260.5360	5,070.00
22/12/2023	R202 On 02-May-24			Bond Future	265.73	266.3765	265.7305	266.3765	0.00
22/12/2023	R202 On 01-August-24			Bond Future	266.57	267.2218	266.5694	267.2218	0.00
22/12/2023	R202 On 07-November-24			Bond Future	272.85	273.5246	272.8549	273.5246	6.00
22/12/2023	R202 On 06-February-25			Bond Future	273.44	274.1099	273.4398	274.1099	0.00
22/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	6650	7	7	7	0.00
22/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/12/2023	R209 On 01-February-24			Bond Future	11.55	67.8156	68.0152	67.8156	14,316.00
22/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3071	3	3	3	0.00
22/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3034	3	3	3	0.00
22/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3109	3	3	3	0.00
22/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	351	0	0	0	0.00
22/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	367	0	0	0	0.00
22/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	359	0	0	0	0.00
22/12/2023	R209 On 02-May-24			Bond Future	11.64	66.1660	66.3672	66.1660	0.00
22/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1236	1	1	1	0.00
22/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1218	1	1	1	0.00
22/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1254	1	1	1	0.00
22/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3443	4	3	4	0.00
22/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3507	4	4	4	0.00
22/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3475	4	3	4	0.00
22/12/2023	R209 On 01-August-24			Bond Future	11.73	67.6274	67.8351	67.6274	0.00
22/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3077	3	3	3	0.00
22/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3103	3	3	3	0.00
22/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3051	3	3	3	0.00
22/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2811	3	3	3	0.00
22/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2770	3	3	3	0.00
22/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2790	3	3	3	0.00
22/12/2023	R209 On 07-November-24			Bond Future	11.84	66.0476	66.2596	66.0476	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4417	4	4	4	0.00
22/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4389	4	4	4	0.00
22/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4444	4	4	4	0.00
22/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2672	3	3	3	0.00
22/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2706	3	3	3	0.00
22/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2689	3	3	3	0.00
22/12/2023	R209 On 06-February-25			Bond Future	11.96	67.4372	67.6572	67.4372	0.00
22/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4989	5	5	5	0.00
22/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2840	3	3	3	0.00
22/12/2023	R210 On 01-February-24			Bond Future	235.84	235.8275	235.8403	235.8275	677.00
22/12/2023	R210 On 02-May-24			Bond Future	237.86	237.8528	237.8557	237.8528	0.00
22/12/2023	R210 On 01-August-24			Bond Future	243.17	243.1637	243.1741	243.1637	0.00
22/12/2023	R210 On 07-November-24			Bond Future	245.56	245.5487	245.5575	245.5487	60.00
22/12/2023	R210 On 06-February-25			Bond Future	250.80	250.7818	250.8032	250.7818	0.00
22/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11193	11	11	11	0.00
22/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/12/2023	R213 On 01-February-24			Bond Future	10.25	86.8567	86.9940	86.8567	29,769.00
22/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6189	6	6	6	0.00
22/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6229	6	6	6	0.00
22/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6150	6	6	6	0.00
22/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	48	0	0	0	0.00
22/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	46	0	0	0	0.00
22/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	47	0	0	0	0.00
22/12/2023	R213 On 02-May-24			Bond Future	10.31	85.2237	85.3603	85.2237	0.00
22/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1929	2	2	2	0.00
22/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1951	2	2	2	0.00
22/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1906	2	2	2	0.00
22/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2040	2	2	2	0.00
22/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1999	2	2	2	0.00
22/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2019	2	2	2	0.00
22/12/2023	R213 On 01-August-24			Bond Future	10.37	87.1064	87.2487	87.1064	0.00
22/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3711	4	4	4	0.00
22/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3684	4	4	4	0.00
22/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3738	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
22/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1627	2	2	2	0.00
22/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1655	2	2	2	0.00
22/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1641	2	2	2	0.00
22/12/2023	R213 On 07-November-24			Bond Future	10.46	85.5768	85.7219	85.5768	16,191.00
22/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4680	4	5	4	0.00
22/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4708	5	5	5	0.00
22/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4653	4	5	4	0.00
22/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1658	2	2	2	0.00
22/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1635	2	2	2	0.00
22/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1646	2	2	2	0.00
22/12/2023	R213 On 06-February-25			Bond Future	10.56	87.3793	87.5319	87.3793	0.00
22/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4911	5	5	5	0.00
22/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1875	2	2	2	0.00
22/12/2023	R214 On 01-February-24			Bond Future	11.97	63.2244	63.4281	63.2244	10,887.00
22/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1748	2	2	2	0.00
22/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1717	2	2	2	0.00
22/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1778	2	2	2	0.00
22/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	861	1	1	1	0.00
22/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	896	1	1	1	0.00
22/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	878	1	1	1	0.00
22/12/2023	R214 On 02-May-24			Bond Future	12.06	61.3215	61.5271	61.3215	10,172.00
22/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2576	2	3	2	7,110.00
22/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7055	7	7	7	0.00
22/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4816	5	5	5	0.00
22/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2522	2	3	2	10,000.00
22/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1087	1	1	1	0.00
22/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1070	1	1	1	0.00
22/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1103	1	1	1	0.00
22/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4028	4	4	4	0.00
22/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4100	4	4	4	0.00
22/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4064	4	4	4	0.00
22/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2185	2	2	2	0.00
22/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1060	1	1	1	17,110.00
22/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2228	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
22/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	547	1	1	1	17,110.00
22/12/2023	R214 On 01-August-24			Bond Future	12.15	62.6761	62.8882	62.6761	0.00
22/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3053	3	3	3	0.00
22/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3078	3	3	3	0.00
22/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3027	3	3	3	0.00
22/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2976	3	3	3	0.00
22/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2932	3	3	3	0.00
22/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2954	3	3	3	0.00
22/12/2023	R214 On 07-November-24			Bond Future	12.26	60.8305	61.0470	60.8305	0.00
22/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4502	4	5	4	0.00
22/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4475	4	4	4	0.00
22/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4530	4	5	4	0.00
22/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2874	3	3	3	0.00
22/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2910	3	3	3	0.00
22/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2892	3	3	3	0.00
22/12/2023	R214 On 06-February-25			Bond Future	12.38	62.1106	62.3350	62.1106	0.00
22/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4722	4	5	4	0.00
22/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3228	3	3	3	0.00
22/12/2023	R248 On 01-February-24			Bond Future	12.16	77.3022	77.4284	77.3022	246,223.00
22/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9220	9	9	9	0.00
22/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5443	5	5	5	0.00
22/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1494	1	1	1	0.00
22/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1525	1	2	1	0.00
22/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1464	1	1	1	0.00
22/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6728	7	7	7	0.00
22/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1991	2	2	2	0.00
22/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	235	0	0	0	0.00
22/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1163	1	1	1	0.00
22/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4346	4	4	4	0.00
22/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	108	0	0	0	0.00
22/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1579	2	2	2	0.00
22/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1521	2	2	2	0.00
22/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1550	2	2	2	0.00
22/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	204	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
22/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	29	0	0	0	0.00
22/12/2023	R248 On 02-May-24			Bond Future	12.25	74.5676	74.6933	74.5676	13,880.00
22/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	873	1	1	1	0.00
22/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3367	3	3	3	0.00
22/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6203	6	6	6	0.00
22/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	985	1	1	1	0.00
22/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1002	1	1	1	0.00
22/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	969	1	1	1	0.00
22/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5896	6	6	6	0.00
22/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5798	6	6	6	0.00
22/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5847	6	6	6	0.00
22/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1209	1	1	1	0.00
22/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2516	2	3	2	0.00
22/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6196	6	6	6	0.00
22/12/2023	R248 On 01-August-24			Bond Future	12.35	76.2146	76.3455	76.2146	13,000.00
22/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3638	3	4	3	0.00
22/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3668	3	4	3	0.00
22/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3607	3	4	3	0.00
22/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3900	4	4	4	0.00
22/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3845	4	4	4	0.00
22/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3873	4	4	4	0.00
22/12/2023	R248 On 07-November-24			Bond Future	12.47	73.5396	73.6730	73.5396	0.00
22/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5363	5	5	5	0.00
22/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5396	5	5	5	0.00
22/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5429	5	5	5	0.00
22/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3604	4	4	4	0.00
22/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3626	4	4	4	0.00
22/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3647	4	4	4	0.00
22/12/2023	R248 On 06-February-25			Bond Future	12.60	75.0866	75.2267	75.0866	0.00
22/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5175	5	5	5	0.00
22/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4565	4	5	4	0.00
22/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	X210 On 31-March-28			Bond Future	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
22/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00