



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

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 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	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	2025 On 01-February-24			Bond Future	175.1407	175.0904	175.1407	175.0904	11,560
17/11/2023	2025 On 02-May-24			Bond Future	179.0513	179.0041	179.0513	179.0041	0
17/11/2023	2025 On 01-August-24			Bond Future	181.1873	181.1741	181.1873	181.1741	0
17/11/2023	2025 On 07-November-24			Bond Future	185.5881	185.6092	185.5881	185.6092	0
17/11/2023	2029 On 01-February-24			Bond Future	127.7161	127.3576	127.7161	127.3576	7,373
17/11/2023	2029 On 02-May-24			Bond Future	129.1996	128.8365	129.1996	128.8365	0
17/11/2023	2029 On 01-August-24			Bond Future	132.0693	131.7229	132.0693	131.7229	0
17/11/2023	2029 On 07-November-24			Bond Future	133.8725	133.5435	133.8725	133.5435	0
17/11/2023	2029 On 06-February-25			Bond Future	136.7235	136.3866	136.7235	136.3866	0
17/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4323.5000	3986.5600	4.3235	3.9866	0
17/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	2030 On 01-February-24			Bond Future	10.1132	10.1106	90.8125	90.8235	65,747
17/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	498.4900	503.6000	0.4985	0.5036	400
17/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2786.5300	2780.6900	2.7865	2.7807	0
17/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	965.3200	937.1700	0.9653	0.9372	500
17/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1896.8500	1857.7500	1.8969	1.8578	0
17/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1038.0800	1004.7600	1.0381	1.0048	1,360
17/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1801.7900	1757.5200	1.8018	1.7575	0
17/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1172.6400	1130.4800	1.1726	1.1305	500
17/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1643.5800	1590.4700	1.6436	1.5905	0
17/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1318.3100	1270.3200	1.3183	1.2703	400
17/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1497.6500	1438.7100	1.4977	1.4387	0
17/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1518.9900	1463.9100	1.5190	1.4639	200
17/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1325.1200	1259.0900	1.3251	1.2591	0
17/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2095.5600	2029.0100	2.0956	2.0290	500
17/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	956.5800	879.0800	0.9566	0.8791	0
17/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3961.8200	3907.1100	3.9618	3.9071	0
17/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	375.3500	309.6900	0.3754	0.3097	700
17/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5024.9900	4986.6300	5.0250	4.9866	0
17/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	226.8100	177.5000	0.2268	0.1775	1,360
17/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5165.3200	5128.9300	5.1653	5.1289	0
17/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	212.3300	164.9900	0.2123	0.1650	0
17/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5200.5000	5164.5800	5.2005	5.1646	0
17/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	208.8700	162.0000	0.2089	0.1620	0
17/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5235.7200	5200.2700	5.2357	5.2003	0
17/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	205.4600	159.0600	0.2055	0.1591	0
17/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6590.9100	6571.5400	6.5909	6.5715	0
17/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	108.9600	78.6400	0.1090	0.0786	200
17/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6950.9100	6934.9700	6.9509	6.9350	0
17/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	92.0900	65.2000	0.0921	0.0652	500
17/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6986.9500	6971.3200	6.9870	6.9713	0
17/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	90.5600	63.9800	0.0906	0.0640	500
17/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7848.5900	7843.4500	7.8486	7.8435	0
17/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	56.8200	40.7300	0.0568	0.0407	400
17/11/2023	2030 On 02-May-24			Bond Future	10.1783	10.1750	92.8183	92.8315	19,773

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	9.66	Call	Bond Future	1144.4400	1123.8500	1.1444	1.1239	1,000
17/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3255.3700	3221.6100	3.2554	3.2216	0
17/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1367.7200	1343.0800	1.3677	1.3431	0
17/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2861.5300	2823.7200	2.8615	2.8237	0
17/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1383.8300	1358.6900	1.3838	1.3587	0
17/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2836.6800	2798.3700	2.8367	2.7984	0
17/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1400.3000	1374.1700	1.4003	1.3742	0
17/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2812.2100	2772.9100	2.8122	2.7729	0
17/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2013.5900	1971.3600	2.0136	1.9714	1,000
17/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2087.1400	2031.7400	2.0871	2.0317	0
17/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3097.2100	3048.4300	3.0972	3.0484	500
17/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1345.2400	1283.2900	1.3452	1.2833	0
17/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3635.9500	3588.1400	3.6360	3.5881	1,080
17/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1104.5400	1043.5600	1.1045	1.0436	0
17/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4502.0400	4460.8000	4.5020	4.4608	500
17/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	817.3700	762.9600	0.8174	0.7630	0
17/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7095.2500	7076.4100	7.0953	7.0764	0
17/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	353.0400	321.0300	0.3530	0.3210	1,000
17/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8541.2500	8542.1700	8.5413	8.5422	0
17/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	213.8000	201.5500	0.2138	0.2016	1,080
17/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11078.3900	11090.3900	11.0784	11.0904	0
17/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	66.0800	64.9100	0.0661	0.0649	500
17/11/2023	2030 On 01-August-24			Bond Future	10.2531	10.2450	90.8523	90.8837	0
17/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2712.8400	2649.6900	2.7128	2.6497	0
17/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2261.2400	2166.7400	2.2612	2.1667	0
17/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2734.5400	2671.5200	2.7345	2.6715	0
17/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2244.4500	2150.0800	2.2445	2.1501	0
17/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2756.6200	2693.4500	2.7566	2.6935	0
17/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2228.0500	2133.5300	2.2281	2.1335	0
17/11/2023	2030 On 07-November-24			Bond Future	10.3249	10.3116	93.0358	93.0854	221
17/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3671.0300	3545.5800	3.6710	3.5456	0
17/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2139.0900	1964.0300	2.1391	1.9640	0
17/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3694.3600	3568.8700	3.6944	3.5689	0
17/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2125.9100	1950.8100	2.1259	1.9508	0

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 07-November-24	10.76	Call	Bond Future	3717.7400	3592.5700	3.7177	3.5926	0
17/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2112.8100	1938.0300	2.1128	1.9380	0
17/11/2023	2030 On 06-February-25			Bond Future	10.4338	10.4199	90.9825	91.0322	0
17/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3429.9900	3359.3300	3.4300	3.3593	0
17/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2553.5200	2433.2200	2.5535	2.4332	0
17/11/2023	2032 On 01-February-24			Bond Future	11.0118	11.0309	88.2766	88.1857	85,717
17/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	162.7000	182.3400	0.1627	0.1823	1,200
17/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5123.8400	5234.4500	5.1238	5.2345	0
17/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	758.3300	723.6100	0.7583	0.7236	500
17/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2802.9600	2859.2100	2.8030	2.8592	0
17/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1069.9300	1011.9400	1.0699	1.0119	1,200
17/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2282.8900	2315.8700	2.2829	2.3159	0
17/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1111.2700	1051.0300	1.1113	1.0510	200
17/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2227.0700	2257.8000	2.2271	2.2578	0
17/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1377.4900	1304.5900	1.3775	1.3046	8,500
17/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1913.2500	1931.3200	1.9133	1.9313	0
17/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1862.1200	1771.4100	1.8621	1.7714	500
17/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1489.8000	1490.0600	1.4898	1.4901	0
17/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3301.2500	3186.2800	3.3013	3.1863	0
17/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	781.6100	757.6100	0.7816	0.7576	8,500
17/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4014.0300	3897.0800	4.0140	3.8971	0
17/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	582.8700	556.8900	0.5829	0.5569	200
17/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4309.5800	4192.1800	4.3096	4.1922	0
17/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	517.4900	491.0600	0.5175	0.4911	0
17/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4346.8200	4229.4400	4.3468	4.2294	0
17/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	509.7600	483.3500	0.5098	0.4834	0
17/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4384.2400	4266.8900	4.3842	4.2669	0
17/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	502.2400	475.8600	0.5022	0.4759	0
17/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4953.1000	4835.8800	4.9531	4.8359	0
17/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	400.9100	374.6600	0.4009	0.3747	17,000
17/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6918.9400	6808.9400	6.9189	6.8089	0
17/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	184.3700	165.3400	0.1844	0.1653	200
17/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7399.5100	7291.2300	7.3995	7.2912	0
17/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	152.7300	135.4200	0.1527	0.1354	1,200

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	2032 On 01-February-24	12.73	Call	Bond Future	7840.9800	7734.1400	7.8410	7.7341	0
17/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	128.5400	112.6700	0.1285	0.1127	500
17/11/2023	2032 On 02-May-24			Bond Future	11.1030	11.1225	86.0644	85.9735	61,107
17/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1115.8400	1048.9400	1.1158	1.0489	1,000
17/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4673.1500	4697.2000	4.6732	4.6972	0
17/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1396.2100	1293.9400	1.3962	1.2939	0
17/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4074.3700	4063.0500	4.0744	4.0631	0
17/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1413.4300	1310.0200	1.4134	1.3100	0
17/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4043.0700	4030.6100	4.0431	4.0306	0
17/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1430.9800	1326.4400	1.4310	1.3264	0
17/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4012.1500	3998.5600	4.0122	3.9986	0
17/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1448.4600	1342.7800	1.4485	1.3428	500
17/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3981.1800	3966.4500	3.9812	3.9665	0
17/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1484.2300	1376.0600	1.4842	1.3761	500
17/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3920.1700	3902.9500	3.9202	3.9030	0
17/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1594.0200	1478.8300	1.5940	1.4788	1,550
17/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3740.4400	3716.2000	3.7404	3.7162	0
17/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2019.4700	1876.1400	2.0195	1.8761	1,000
17/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3162.2500	3109.8700	3.1623	3.1099	0
17/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2555.0100	2383.3900	2.5550	2.3834	500
17/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2615.6000	2534.9300	2.6156	2.5349	0
17/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2860.6400	2679.9100	2.8606	2.6799	0
17/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2363.5900	2273.8100	2.3636	2.2738	500
17/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3239.0600	3051.2100	3.2391	3.0512	1,550
17/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2097.3900	2000.4900	2.0974	2.0005	0
17/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4619.2800	4425.6300	4.6193	4.4256	0
17/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1403.9300	1301.2300	1.4039	1.3012	500
17/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8393.6300	8236.7900	8.3936	8.2368	0
17/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	524.3700	458.4800	0.5244	0.4585	1,000
17/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9393.3700	9268.3600	9.3934	9.2684	0
17/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	384.8200	350.7600	0.3848	0.3508	500
17/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10000.4600	9896.8800	10.0005	9.8969	0
17/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	310.9700	298.3400	0.3110	0.2983	1,550
17/11/2023	2032 On 01-August-24			Bond Future	11.2022	11.2189	87.9552	87.8790	0

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	2032 On 01-August-24	11.13	Call	Bond Future	2875.3900	2723.6800	2.8754	2.7237	0
17/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3204.5400	3129.0900	3.2045	3.1291	0
17/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2899.3800	2746.8900	2.8994	2.7469	0
17/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3182.8200	3106.5900	3.1828	3.1066	0
17/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2923.1700	2770.2100	2.9232	2.7702	0
17/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3160.9300	3084.2300	3.1609	3.0842	0
17/11/2023	2032 On 07-November-24			Bond Future	11.3118	11.3257	85.9010	85.8395	1,345
17/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3620.1800	3353.9400	3.6202	3.3539	0
17/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2923.3200	2718.6300	2.9233	2.7186	0
17/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3645.4600	3378.9200	3.6455	3.3789	0
17/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2904.8100	2699.8200	2.9048	2.6998	0
17/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3671.1400	3403.6500	3.6711	3.4037	0
17/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2886.7400	2680.8000	2.8867	2.6808	0
17/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4064.0700	3793.8200	4.0641	3.7938	1,615
17/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2626.8000	2418.1000	2.6268	2.4181	0
17/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9344.5300	9165.1800	9.3445	9.1652	0
17/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	868.9300	751.1300	0.8689	0.7511	1,615
17/11/2023	2032 On 06-February-25			Bond Future	11.4486	11.4634	87.7055	87.6416	0
17/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4213.2400	4040.0200	4.2132	4.0400	0
17/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3055.5100	2946.2000	3.0555	2.9462	0
17/11/2023	2033 On 01-February-24			Bond Future	122.6648	122.0831	122.6648	122.0831	8,207
17/11/2023	2033 On 02-May-24			Bond Future	123.9398	123.3482	123.9398	123.3482	0
17/11/2023	2033 On 01-August-24			Bond Future	126.6929	126.1118	126.6929	126.1118	0
17/11/2023	2033 On 07-November-24			Bond Future	128.2677	127.6971	128.2677	127.6971	0
17/11/2023	2033 On 06-February-25			Bond Future	130.9994	130.4158	130.9994	130.4158	0
17/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6059.4400	5475.8000	6.0594	5.4758	0
17/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	2037 On 01-February-24			Bond Future	12.0411	12.0401	77.1721	77.1775	139,129
17/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2129.7900	2047.9700	2.1298	2.0480	2,500
17/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1867.8100	1780.5700	1.8678	1.7806	0
17/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2824.4600	2746.4200	2.8245	2.7464	0
17/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1400.5400	1317.0800	1.4005	1.3171	0
17/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2858.0000	2780.2600	2.8580	2.7803	0

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	12.32	Put	Bond Future	1381.8800	1298.7200	1.3819	1.2987	0
17/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2891.7100	2814.4100	2.8917	2.8144	0
17/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1363.4400	1280.7200	1.3634	1.2807	0
17/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5150.5300	5099.2300	5.1505	5.0992	0
17/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	587.7300	531.0100	0.5877	0.5310	2,500
17/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9361.7700	9348.4400	9.3618	9.3484	0
17/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	129.3300	110.5800	0.1293	0.1106	2,500
17/11/2023	2037 On 02-May-24			Bond Future	12.1512	12.1498	78.8765	78.8837	0
17/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1243.3500	1168.2300	1.2434	1.1682	0
17/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5193.1700	5110.8700	5.1932	5.1109	0
17/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1260.6900	1183.3900	1.2607	1.1834	0
17/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5153.7600	5069.2800	5.1538	5.0693	0
17/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1278.1700	1198.6900	1.2782	1.1987	0
17/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5114.5400	5027.8800	5.1145	5.0279	0
17/11/2023	2037 On 01-August-24			Bond Future	12.2708	12.2664	76.3536	76.3762	0
17/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3123.5800	2987.2500	3.1236	2.9873	0
17/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4069.4200	3910.5200	4.0694	3.9105	0
17/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3149.6600	3013.1000	3.1497	3.0131	0
17/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4042.7300	3883.6000	4.0427	3.8836	0
17/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3175.8500	3039.0500	3.1759	3.0391	1,383
17/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4016.2000	3856.8300	4.0162	3.8568	0
17/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6446.0600	6323.4100	6.4461	6.3234	0
17/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1982.3400	1837.1200	1.9823	1.8371	1,383
17/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8740.4100	8646.5700	8.7404	8.6466	0
17/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1285.2500	1168.8400	1.2853	1.1688	1,383
17/11/2023	2037 On 07-November-24			Bond Future	12.3929	12.3854	78.1882	78.2260	9,101
17/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4747.8500	4599.4700	4.7479	4.5995	0
17/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3852.9900	3666.7400	3.8530	3.6667	0
17/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4776.2400	4628.0700	4.7762	4.6281	0
17/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3831.3300	3645.2900	3.8313	3.6453	0
17/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4805.0100	4656.4300	4.8050	4.6564	0
17/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3810.0900	3623.6400	3.8101	3.6236	0
17/11/2023	2037 On 06-February-25			Bond Future	12.5354	12.5279	75.5704	75.6080	0
17/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5165.4200	4984.3800	5.1654	4.9844	0

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 06-February-25	12.76	Put	Bond Future	4055.7500	3837.0400	4.0558	3.8370	0
17/11/2023	2038 On 01-February-24			Bond Future	131.7991	131.4396	131.7991	131.4396	3,583
17/11/2023	2038 On 02-May-24			Bond Future	134.7418	134.3776	134.7418	134.3776	1,706
17/11/2023	2038 On 01-August-24			Bond Future	135.6633	135.3174	135.6633	135.3174	0
17/11/2023	2038 On 07-November-24			Bond Future	138.9580	138.6297	138.9580	138.6297	0
17/11/2023	2038 On 06-February-25			Bond Future	139.7940	139.4592	139.7940	139.4592	0
17/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4564.0100	4229.2200	4.5640	4.2292	0
17/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	2040 On 01-February-24			Bond Future	12.2833	12.2875	77.3911	77.3668	129,650
17/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2170.9400	2056.9200	2.1709	2.0569	1,000
17/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2075.9400	1986.2700	2.0759	1.9863	0
17/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2263.4500	2149.1100	2.2635	2.1491	0
17/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1998.7700	1908.7800	1.9988	1.9088	0
17/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2294.7900	2180.1700	2.2948	2.1802	0
17/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1973.6800	1883.4100	1.9737	1.8834	0
17/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2326.1900	2211.5900	2.3262	2.2116	0
17/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1948.7100	1858.4600	1.9487	1.8585	0
17/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4316.1200	4215.3400	4.3161	4.2153	1,000
17/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	935.6400	859.2100	0.9356	0.8592	0
17/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8605.1700	8549.7100	8.6052	8.5497	0
17/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	220.7200	189.6100	0.2207	0.1896	1,000
17/11/2023	2040 On 02-May-24			Bond Future	12.3956	12.3998	79.1004	79.0771	0
17/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1203.0300	1137.2500	1.2030	1.1373	0
17/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5857.6800	5815.2000	5.8577	5.8152	0
17/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1220.2900	1154.1400	1.2203	1.1541	0
17/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5813.7500	5770.9000	5.8138	5.7709	0
17/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1237.8700	1171.3700	1.2379	1.1714	0
17/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5770.2200	5727.0200	5.7702	5.7270	0
17/11/2023	2040 On 01-August-24			Bond Future	12.5171	12.5187	76.3321	76.3235	0
17/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3299.0400	3118.1500	3.2990	3.1182	0
17/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4393.8600	4221.5400	4.3939	4.2215	0
17/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3326.3100	3145.3500	3.3263	3.1454	0
17/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4365.0000	4192.6100	4.3650	4.1926	0

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 01-August-24	12.34	Call	Bond Future	3353.9300	3172.3900	3.3539	3.1724	0
17/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4336.5600	4163.5900	4.3366	4.1636	0
17/11/2023	2040 On 07-November-24			Bond Future	12.6411	12.6400	78.1659	78.1719	8,625
17/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4950.5600	4731.7300	4.9506	4.7317	0
17/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3888.2400	3663.4200	3.8882	3.6634	0
17/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4981.1800	4762.2500	4.9812	4.7623	0
17/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3866.0500	3641.1300	3.8661	3.6411	0
17/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5011.8700	4792.5400	5.0119	4.7925	0
17/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3843.9900	3618.6700	3.8440	3.6187	0
17/11/2023	2040 On 06-February-25			Bond Future	12.7841	12.7831	75.2966	75.3017	0
17/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5210.3200	4979.6800	5.2103	4.9797	0
17/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4339.1200	4103.3400	4.3391	4.1033	0
17/11/2023	2044 On 01-February-24			Bond Future	12.3191	12.3338	73.8254	73.7413	103,737
17/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1997.9100	1850.3300	1.9979	1.8503	0
17/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2280.6400	2217.1400	2.2806	2.2171	0
17/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2027.5300	1879.3000	2.0275	1.8793	0
17/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2252.5500	2188.4000	2.2526	2.1884	0
17/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2057.2300	1908.6300	2.0572	1.9086	0
17/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2224.6200	2160.1000	2.2246	2.1601	0
17/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4608.4700	4459.9100	4.6085	4.4599	0
17/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	869.1800	804.7000	0.8692	0.8047	15,000
17/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5645.2400	5506.3400	5.6452	5.5063	0
17/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	612.8700	558.0500	0.6129	0.5581	5,000
17/11/2023	2044 On 02-May-24			Bond Future	12.4261	12.4411	75.4560	75.3715	27
17/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1247.1600	1129.5600	1.2472	1.1296	0
17/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5864.0700	5830.9100	5.8641	5.8309	0
17/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1265.0700	1144.8700	1.2651	1.1449	0
17/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5819.4600	5783.7000	5.8195	5.7837	0
17/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1283.1400	1160.3300	1.2831	1.1603	0
17/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5775.0900	5736.7200	5.7751	5.7367	0
17/11/2023	2044 On 01-August-24			Bond Future	12.5416	12.5545	72.7326	72.6610	0
17/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3166.7300	2947.9200	3.1667	2.9479	0
17/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4646.0200	4498.8900	4.6460	4.4989	0
17/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3193.7200	2974.3900	3.1937	2.9744	0

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 01-August-24	12.29	Put	Bond Future	4615.5400	4467.8900	4.6155	4.4679	0
17/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3221.0600	3001.2200	3.2211	3.0012	0
17/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4585.4700	4437.3100	4.5855	4.4373	0
17/11/2023	2044 On 07-November-24			Bond Future	12.6589	12.6698	74.4800	74.4206	0
17/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5149.3800	4881.4000	5.1494	4.8814	0
17/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3849.5200	3640.9500	3.8495	3.6410	0
17/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5180.2700	4912.1100	5.1803	4.9121	0
17/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3827.3400	3618.5900	3.8273	3.6186	0
17/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5211.2100	4942.8800	5.2112	4.9429	0
17/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3805.2800	3596.3600	3.8053	3.5964	0
17/11/2023	2044 On 06-February-25			Bond Future	12.7937	12.8051	71.6584	71.5968	0
17/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5472.2100	5186.4000	5.4722	5.1864	0
17/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4272.9600	4048.7400	4.2730	4.0487	0
17/11/2023	2046 On 01-February-24			Bond Future	116.2349	115.0036	116.2349	115.0036	11,513
17/11/2023	2046 On 02-May-24			Bond Future	116.6805	115.4247	116.6805	115.4247	4,626
17/11/2023	2046 On 01-August-24			Bond Future	119.2719	118.0105	119.2719	118.0105	0
17/11/2023	2046 On 07-November-24			Bond Future	119.9613	118.6927	119.9613	118.6927	0
17/11/2023	2046 On 06-February-25			Bond Future	122.5138	121.2173	122.5138	121.2173	0
17/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8503.8200	7207.2800	8.5038	7.2073	0
17/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	2050 On 01-February-24			Bond Future	116.5512	115.3613	116.5512	115.3613	10,813
17/11/2023	2050 On 02-May-24			Bond Future	119.1536	117.9400	119.1536	117.9400	3,316
17/11/2023	2050 On 01-August-24			Bond Future	119.4928	118.2755	119.4928	118.2755	0
17/11/2023	2050 On 07-November-24			Bond Future	122.3946	121.1705	122.3946	121.1705	0
17/11/2023	2050 On 06-February-25			Bond Future	122.6346	121.3849	122.6346	121.3849	0
17/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7034.6400	5784.9200	7.0346	5.7849	0
17/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	AL37 On 01-February-24			Index Future	936.7870	937.1710	936.7870	937.1710	0

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	AL37 On 02-May-24			Index Future	957.4790	957.8950	957.4790	957.8950	0
17/11/2023	AL37 On 01-August-24			Index Future	978.5290	979.1380	978.5290	979.1380	0
17/11/2023	AL37 On 07-November-24			Index Future	1002.0720	1002.8820	1002.0720	1,002.8820	0
17/11/2023	AL37 On 06-February-25			Index Future	1023.2240	1024.0470	1023.2240	1,024.0470	0
17/11/2023	AL7T On 01-February-24			Index Future	1073.0150	1071.0960	1073.0150	1,071.0960	0
17/11/2023	AL7T On 02-May-24			Index Future	1096.7160	1094.7810	1096.7160	1,094.7810	0
17/11/2023	AL7T On 01-August-24			Index Future	1120.8280	1119.0610	1120.8280	1,119.0610	0
17/11/2023	AL7T On 07-November-24			Index Future	1147.7930	1146.1980	1147.7930	1,146.1980	0
17/11/2023	AL7T On 06-February-25			Index Future	1172.0220	1170.3870	1172.0220	1,170.3870	0
17/11/2023	ALBI On 01-February-24			Index Future	937.1960	936.6040	937.1960	936.6040	100
17/11/2023	ALBI On 02-May-24			Index Future	957.8970	957.3160	957.8970	957.3160	0
17/11/2023	ALBI On 01-August-24			Index Future	978.9570	978.5470	978.9570	978.5470	0
17/11/2023	ALBI On 07-November-24			Index Future	1002.5090	1002.2760	1002.5090	1,002.2760	0
17/11/2023	ALBI On 06-February-25			Index Future	1023.6710	1023.4280	1023.6710	1,023.4280	0
17/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	ES33 On 01-February-24			Bond Future	12.5391	12.5537	75.2580	75.1934	0
17/11/2023	ES33 On 02-May-24			Bond Future	12.6794	12.6943	73.1395	73.0751	0
17/11/2023	ES33 On 01-August-24			Bond Future	12.8282	12.8404	74.7632	74.7115	0
17/11/2023	ES33 On 07-November-24			Bond Future	12.9977	13.0072	72.7738	72.7348	0
17/11/2023	ES33 On 06-February-25			Bond Future	13.1939	13.2040	74.3176	74.2769	0
17/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	586.0200	545.2700	0.5860	0.5453	0
17/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	ES42 On 01-February-24			Bond Future	12.9876	12.9922	71.3209	71.2975	0
17/11/2023	ES42 On 02-May-24			Bond Future	13.1193	13.1237	68.6508	68.6287	0

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 01-August-24			Bond Future	13.2554	13.2573	70.1742	70.1650	0
17/11/2023	ES42 On 07-November-24			Bond Future	13.4073	13.4065	67.6085	67.6124	0
17/11/2023	ES42 On 06-February-25			Bond Future	13.5733	13.5727	69.0396	69.0424	0
17/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	646.0700	648.9300	0.6461	0.6489	0
17/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 01-February-24			GOVI	923.6550	923.0430	923.6550	923.0430	714
17/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	436750.0000	430630.0000	43.6750	43.0630	0
17/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	436650.0000	430530.0000	43.6650	43.0530	0
17/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	436550.0000	430430.0000	43.6550	43.0430	0
17/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 02-May-24			GOVI	944.0570	943.4550	944.0570	943.4550	0
17/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	69130.0000	75150.0000	6.9130	7.5150	0
17/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	69230.0000	75250.0000	6.9230	7.5250	0
17/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	69330.0000	75350.0000	6.9330	7.5350	0
17/11/2023	GOVI On 01-August-24			GOVI	964.8130	964.3780	964.8130	964.3780	0
17/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	214430.0000	210080.0000	21.4430	21.0080	0
17/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	214330.0000	209980.0000	21.4330	20.9980	0
17/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	214230.0000	209880.0000	21.4230	20.9880	0
17/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 07-November-24			GOVI	988.0250	987.7640	988.0250	987.7640	0
17/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	392450.0000	389840.0000	39.2450	38.9840	0
17/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	392350.0000	389740.0000	39.2350	38.9740	0
17/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	392250.0000	389640.0000	39.2250	38.9640	0
17/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GOVI On 06-February-25			GOVI	1008.8810	1008.6100	1008.8810	1,008.6100	0

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	GOVI On 06-February-25	972.00	Call	GOVI	368810.0000	366100.0000	36.8810	36.6100	0
17/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/11/2023	IGOV On 01-February-24			Index Future	346.9620	344.7450	346.9620	344.7450	606
17/11/2023	IGOV On 02-May-24			Index Future	354.7090	352.4510	354.7090	352.4510	16
17/11/2023	IGOV On 01-August-24			Index Future	362.5890	360.3480	362.5890	360.3480	0
17/11/2023	IGOV On 07-November-24			Index Future	371.3980	369.1720	371.3980	369.1720	0
17/11/2023	IGOV On 06-February-25			Index Future	379.3160	377.0400	379.3160	377.0400	0
17/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
17/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
17/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3000	8.3000	91.7000	91.7000	0
17/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2500	8.2600	91.7500	91.7400	0
17/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2300	8.2400	91.7700	91.7600	0
17/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1500	8.1600	91.8500	91.8400	0
17/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.3700	8.1400	91.6300	91.8600	0
17/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0000	8.0000	92.0000	92.0000	0
17/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8300	7.8400	92.1700	92.1600	0
17/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5300	7.5700	92.4700	92.4300	0
17/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4200	7.4700	92.5800	92.5300	0

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	JBAF On 18-June-25			Jibar Tradeable Future	7.3400	7.4000	92.6600	92.6000	0
17/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3200	7.3700	92.6800	92.6300	0
17/11/2023	R035 On 01-February-24			Bond Future	11.7182	11.7740	86.5068	86.2091	67,074
17/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	186.9300	148.3300	0.1869	0.1483	400
17/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6365.9500	6625.1000	6.3660	6.6251	0
17/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	658.1600	533.1600	0.6582	0.5332	400
17/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3946.8800	4119.6300	3.9469	4.1196	0
17/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3461.8600	3179.5600	3.4619	3.1796	0
17/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1042.2300	1057.6800	1.0422	1.0577	0
17/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3498.5100	3215.5500	3.4985	3.2156	0
17/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1027.5900	1042.3800	1.0276	1.0424	0
17/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3535.2900	3251.6900	3.5353	3.2517	0
17/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1013.1400	1027.2900	1.0131	1.0273	0
17/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8773.2200	8469.7100	8.7732	8.4697	0
17/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	149.1500	143.3900	0.1492	0.1434	400
17/11/2023	R035 On 02-May-24			Bond Future	11.8203	11.8780	83.9057	83.6031	100,132
17/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1364.0200	1221.7300	1.3640	1.2217	0
17/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4770.7500	4930.9800	4.7708	4.9310	0
17/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1382.3700	1238.9900	1.3824	1.2390	0
17/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4733.5300	4892.6700	4.7335	4.8927	0
17/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1400.8800	1256.4000	1.4009	1.2564	0
17/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4696.5300	4854.5700	4.6965	4.8546	0
17/11/2023	R035 On 01-August-24			Bond Future	11.9284	11.9853	85.7493	85.4563	0
17/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3152.5700	2864.8000	3.1526	2.8648	0
17/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3870.3400	3875.5000	3.8703	3.8755	0
17/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3179.1200	2890.0200	3.1791	2.8900	0
17/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3844.7300	3848.5600	3.8447	3.8486	0
17/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3205.4900	2915.3500	3.2055	2.9154	0
17/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3818.9800	3821.7700	3.8190	3.8218	0
17/11/2023	R035 On 07-November-24			Bond Future	12.0527	12.1091	83.2930	83.0088	19,584
17/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4207.2700	3846.7700	4.2073	3.8468	0
17/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3617.8100	3541.4800	3.6178	3.5415	0
17/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4235.5800	3873.9600	4.2356	3.8740	0
17/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3596.1600	3518.7100	3.5962	3.5187	0

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 07-November-24	12.19	Call	Bond Future	4263.9600	3901.5500	4.2640	3.9016	0
17/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3574.6200	3496.3800	3.5746	3.4964	0
17/11/2023	R035 On 06-February-25			Bond Future	12.2011	12.2602	85.0431	84.7519	0
17/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4721.6600	4369.6700	4.7217	4.3697	0
17/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3699.7000	3638.9000	3.6997	3.6389	0
17/11/2023	R053 On 01-February-24			Bond Future	12.2665	12.2812	98.9946	98.8840	0
17/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5937.8000	5729.5400	5.9378	5.7295	0
17/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1240.0100	1142.3700	1.2400	1.1424	0
17/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5990.0500	5782.2400	5.9901	5.7822	0
17/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1223.7400	1126.5500	1.2237	1.1266	0
17/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6042.2800	5834.9200	6.0423	5.8349	0
17/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1207.5400	1110.8000	1.2075	1.1108	0
17/11/2023	R053 On 02-May-24			Bond Future	12.3694	12.3844	95.3164	95.2056	5,189
17/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7055.8500	6872.4600	7.0559	6.8725	0
17/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2450.7700	2378.1800	2.4508	2.3782	0
17/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7103.5400	6920.0200	7.1035	6.9200	0
17/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2430.9400	2358.2200	2.4309	2.3582	0
17/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7151.0800	6967.6500	7.1511	6.9677	0
17/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2411.0600	2338.4300	2.4111	2.3384	0
17/11/2023	R053 On 01-August-24			Bond Future	12.4774	12.4904	97.4102	97.3154	0
17/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7996.6300	7659.7700	7.9966	7.6598	0
17/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3450.5900	3208.4700	3.4506	3.2085	0
17/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8041.3100	7704.8400	8.0413	7.7048	0
17/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3428.8100	3187.0800	3.4288	3.1871	0
17/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8086.3500	7749.9700	8.0864	7.7500	0
17/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3407.4900	3165.8500	3.4075	3.1659	0
17/11/2023	R053 On 07-November-24			Bond Future	12.5954	12.6064	93.8773	93.7986	0
17/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6790.7200	6406.7200	6.7907	6.4067	0
17/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5415.6300	5110.3900	5.4156	5.1104	0
17/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6830.9300	6446.7100	6.8309	6.4467	0
17/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5386.1900	5080.7300	5.3862	5.0807	0
17/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6871.2200	6486.7800	6.8712	6.4868	0
17/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5356.9200	5051.2400	5.3569	5.0512	0
17/11/2023	R053 On 06-February-25			Bond Future	12.7282	12.7398	95.8467	95.7649	0

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	R053 On 06-February-25	12.94	Call	Bond Future	7234.2100	6826.5500	7.2342	6.8266	0
17/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5767.8400	5441.9700	5.7678	5.4420	0
17/11/2023	R186 On 01-February-24			Bond Future	8.8513	8.8235	105.4282	105.4993	85,256
17/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1866.8400	1896.4100	1.8668	1.8964	0
17/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	226.5700	185.0600	0.2266	0.1851	0
17/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1887.5500	1917.6400	1.8876	1.9176	0
17/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	222.2500	181.2600	0.2223	0.1813	0
17/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1908.4500	1938.9400	1.9085	1.9389	0
17/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	218.1300	177.5400	0.2181	0.1775	0
17/11/2023	R186 On 02-May-24			Bond Future	8.8370	8.8051	107.7568	107.8320	10,568
17/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	242.7600	234.0900	0.2428	0.2341	0
17/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2261.2100	2177.3900	2.2612	2.1774	0
17/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	247.9300	238.2600	0.2479	0.2383	0
17/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2242.2600	2157.4400	2.2423	2.1574	0
17/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	253.1800	243.5200	0.2532	0.2435	0
17/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2223.3900	2138.5800	2.2234	2.1386	0
17/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2485.7200	2504.8000	2.4857	2.5048	2,030
17/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	410.2400	354.1700	0.4102	0.3542	0
17/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3799.0700	3842.5600	3.7991	3.8426	0
17/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	200.9900	169.3300	0.2010	0.1693	2,030
17/11/2023	R186 On 01-August-24			Bond Future	8.8255	8.7803	104.8161	104.9133	0
17/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1029.7300	1011.8900	1.0297	1.0119	0
17/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1343.1000	1228.0600	1.3431	1.2281	0
17/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1041.2800	1023.6900	1.0413	1.0237	0
17/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1333.0700	1218.2800	1.3331	1.2183	0
17/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1053.2300	1035.5600	1.0532	1.0356	0
17/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1323.4400	1208.5700	1.3234	1.2086	0
17/11/2023	R186 On 07-November-24			Bond Future	8.7905	8.7284	107.3356	107.4553	45,292
17/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1706.9000	1713.5100	1.7069	1.7135	0
17/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1055.2900	942.1600	1.0553	0.9422	0
17/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1719.8800	1726.8200	1.7199	1.7268	0
17/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1049.1600	936.3600	1.0492	0.9364	0
17/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1732.4700	1739.7600	1.7325	1.7398	0
17/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1042.6500	930.2000	1.0427	0.9302	0

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 06-February-25			Bond Future	8.8324	8.7618	104.2768	104.3977	0
17/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1500.2800	1504.9100	1.5003	1.5049	0
17/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1162.5600	1046.3100	1.1626	1.0463	0
17/11/2023	R202 On 01-February-24			Bond Future	260.3648	258.3654	260.3648	258.3654	5,070
17/11/2023	R202 On 02-May-24			Bond Future	266.1783	264.1407	266.1783	264.1407	0
17/11/2023	R202 On 01-August-24			Bond Future	266.9903	264.9589	266.9903	264.9589	0
17/11/2023	R202 On 07-November-24			Bond Future	273.4747	271.4448	273.4747	271.4448	0
17/11/2023	R202 On 06-February-25			Bond Future	274.0647	271.9925	274.0647	271.9925	0
17/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	7274.6600	5202.4700	7.2747	5.2025	0
17/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	R209 On 01-February-24			Bond Future	11.8007	11.8151	66.8304	66.7623	14,519
17/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2606.4900	2492.5300	2.6065	2.4925	0
17/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1124.7200	1078.8400	1.1247	1.0788	0
17/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2636.7300	2522.7900	2.6367	2.5228	0
17/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1109.3200	1063.4600	1.1093	1.0635	0
17/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2667.0900	2553.1700	2.6671	2.5532	0
17/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1094.1000	1048.2600	1.0941	1.0483	0
17/11/2023	R209 On 02-May-24			Bond Future	11.8966	11.9112	65.1534	65.0854	0
17/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1055.3200	971.5300	1.0553	0.9715	0
17/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4558.0900	4542.3500	4.5581	4.5424	0
17/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1070.2200	984.4200	1.0702	0.9844	0
17/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4523.0300	4505.2800	4.5230	4.5053	0
17/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1085.4100	997.4300	1.0854	0.9974	0
17/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4488.3200	4468.3900	4.4883	4.4684	0
17/11/2023	R209 On 01-August-24			Bond Future	11.9982	12.0106	66.5849	66.5280	0
17/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2616.9800	2463.8400	2.6170	2.4638	0
17/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3627.2200	3530.9800	3.6272	3.5310	0
17/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2639.6100	2486.0500	2.6396	2.4861	0
17/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3603.0800	3506.4200	3.6031	3.5064	0
17/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2662.3300	2508.3600	2.6623	2.5084	0
17/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3579.0700	3482.0000	3.5791	3.4820	0
17/11/2023	R209 On 07-November-24			Bond Future	12.1095	12.1197	65.0275	64.9817	5,128
17/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3837.1300	3657.9800	3.8371	3.6580	0

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 07-November-24	12.21	Put	Bond Future	3386.2900	3252.8700	3.3863	3.2529	0
17/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3861.6700	3682.2700	3.8617	3.6823	0
17/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3366.2000	3232.5300	3.3662	3.2325	0
17/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3886.2700	3706.3800	3.8863	3.7064	0
17/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3346.2200	3212.0600	3.3462	3.2121	0
17/11/2023	R209 On 06-February-25			Bond Future	12.2382	12.2489	66.3935	66.3460	0
17/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4335.9100	4137.9600	4.3359	4.1380	0
17/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3450.3700	3299.9300	3.4504	3.2999	0
17/11/2023	R210 On 01-February-24			Bond Future	231.8515	231.2386	231.8515	231.2386	501
17/11/2023	R210 On 02-May-24			Bond Future	233.7695	233.1490	233.7695	233.1490	0
17/11/2023	R210 On 01-August-24			Bond Future	238.9616	238.3723	238.9616	238.3723	0
17/11/2023	R210 On 07-November-24			Bond Future	241.4195	240.8628	241.4195	240.8628	0
17/11/2023	R210 On 06-February-25			Bond Future	246.5590	245.9888	246.5590	245.9888	0
17/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6949.0300	6378.7900	6.9490	6.3788	0
17/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2023	R213 On 01-February-24			Bond Future	10.6946	10.7083	85.0732	85.0143	29,384
17/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4515.7700	4431.1300	4.5158	4.4311	0
17/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	334.1300	308.3900	0.3341	0.3084	0
17/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4550.8200	4466.2000	4.5508	4.4662	0
17/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	328.9500	303.2300	0.3290	0.3032	0
17/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4585.9100	4501.4200	4.5859	4.5014	0
17/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	323.8400	298.2500	0.3238	0.2983	0
17/11/2023	R213 On 02-May-24			Bond Future	10.7734	10.7873	83.3936	83.3353	0
17/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1309.8600	1251.5400	1.3099	1.2515	0
17/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3410.2400	3410.2200	3.4102	3.4102	0
17/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1325.8800	1266.4400	1.3259	1.2664	0
17/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3383.0300	3381.8900	3.3830	3.3819	0
17/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1342.0300	1281.6700	1.3420	1.2817	0
17/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3355.9700	3353.9100	3.3560	3.3539	0
17/11/2023	R213 On 01-August-24			Bond Future	10.8584	10.8691	85.2262	85.1827	0
17/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2674.9700	2559.6100	2.6750	2.5596	0
17/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2668.4000	2596.5500	2.6684	2.5966	0
17/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2696.7800	2581.0500	2.6968	2.5811	0

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 01-August-24	10.87	Put	Bond Future	2649.4400	2577.2200	2.6494	2.5772	0
17/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2718.6700	2602.5800	2.7187	2.6026	0
17/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2630.5900	2558.0100	2.6306	2.5580	0
17/11/2023	R213 On 07-November-24			Bond Future	10.9591	10.9664	83.7121	83.6835	15,875
17/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3454.8400	3323.3000	3.4548	3.3233	0
17/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2469.9500	2367.0400	2.4700	2.3670	0
17/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3478.3500	3346.5300	3.4784	3.3465	0
17/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2454.5000	2351.3100	2.4545	2.3513	0
17/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3501.9200	3370.1600	3.5019	3.3702	0
17/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2439.1400	2336.0100	2.4391	2.3360	0
17/11/2023	R213 On 06-February-25			Bond Future	11.0931	11.1010	85.4728	85.4427	0
17/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3765.2600	3577.5100	3.7653	3.5775	0
17/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2789.1000	2631.4700	2.7891	2.6315	0
17/11/2023	R214 On 01-February-24			Bond Future	12.1151	12.1195	62.7272	62.7061	12,860
17/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1860.4900	1761.7600	1.8605	1.7618	0
17/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1740.1600	1662.5600	1.7402	1.6626	0
17/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1886.6700	1787.8000	1.8867	1.7878	0
17/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1718.1600	1640.4200	1.7182	1.6404	0
17/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1913.1300	1814.0400	1.9131	1.8140	0
17/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1696.4900	1618.5300	1.6965	1.6185	0
17/11/2023	R214 On 02-May-24			Bond Future	12.2083	12.2125	60.8082	60.7879	10,172
17/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1076.1400	985.9800	1.0761	0.9860	0
17/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4824.3200	4754.4600	4.8243	4.7545	0
17/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1091.5400	999.2400	1.0915	0.9992	0
17/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4787.2800	4715.2800	4.7873	4.7153	0
17/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1106.9400	1012.6200	1.1069	1.0126	0
17/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4750.3000	4676.2800	4.7503	4.6763	0
17/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2394.9700	2261.2400	2.3950	2.2612	10,000
17/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2819.2000	2705.7700	2.8192	2.7058	0
17/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2444.3700	2309.8600	2.4444	2.3099	7,110
17/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2772.0900	2657.8800	2.7721	2.6579	0
17/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4517.9600	4385.0000	4.5180	4.3850	0
17/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1481.7400	1369.0800	1.4817	1.3691	17,110
17/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6631.0100	6526.0900	6.6310	6.5261	0

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 02-May-24	13.52	Put	Bond Future	842.3500	757.7300	0.8424	0.7577	17,110
17/11/2023	R214 On 01-August-24			Bond Future	12.3057	12.3076	62.1443	62.1354	0
17/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2909.0000	2748.8500	2.9090	2.7489	0
17/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3602.5000	3451.3200	3.6025	3.4513	0
17/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2932.9000	2772.5000	2.9329	2.7725	0
17/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3578.4000	3426.9700	3.5784	3.4270	0
17/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2957.0900	2796.2400	2.9571	2.7962	0
17/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3554.6500	3402.7700	3.5547	3.4028	0
17/11/2023	R214 On 07-November-24			Bond Future	12.4159	12.4153	60.3295	60.3319	0
17/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4160.6000	3974.2600	4.1606	3.9743	0
17/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3313.2400	3124.5200	3.3132	3.1245	0
17/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4186.4300	4000.0200	4.1864	4.0000	0
17/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3293.6000	3104.8100	3.2936	3.1048	0
17/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4212.5400	4025.8500	4.2125	4.0259	0
17/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3274.2800	3085.2100	3.2743	3.0852	0
17/11/2023	R214 On 06-February-25			Bond Future	12.5431	12.5428	61.5971	61.5987	0
17/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4429.2000	4225.6500	4.4292	4.2257	0
17/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3672.7400	3467.5900	3.6727	3.4676	0
17/11/2023	R248 On 01-February-24			Bond Future	12.2286	12.2433	77.0188	76.9321	246,634
17/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	559.0400	474.6200	0.5590	0.4746	1,000
17/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5079.9700	5082.1800	5.0800	5.0822	0
17/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1921.9000	1768.2400	1.9219	1.7682	0
17/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2446.7100	2379.6800	2.4467	2.3797	0
17/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1951.2100	1796.9500	1.9512	1.7970	0
17/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2416.4500	2348.8200	2.4165	2.3488	0
17/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1980.7500	1825.9100	1.9808	1.8259	0
17/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2386.5000	2318.2900	2.3865	2.3183	0
17/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2417.7800	2255.9200	2.4178	2.2559	100
17/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1999.5200	1924.2900	1.9995	1.9243	0
17/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5510.4800	5360.7600	5.5105	5.3608	0
17/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	681.7500	618.6600	0.6818	0.6187	1,100
17/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6677.5300	6540.2500	6.6775	6.5403	0
17/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	466.8800	416.2300	0.4669	0.4162	1,000
17/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9001.5900	8884.0200	9.0016	8.8840	0

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 01-February-24	13.90	Put	Bond Future	220.6000	189.6600	0.2206	0.1897	1,100
17/11/2023	R248 On 02-May-24			Bond Future	12.3258	12.3408	74.2716	74.1846	12,631
17/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1060.3000	946.8800	1.0603	0.9469	1,500
17/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6805.0700	6778.6300	6.8051	6.7786	0
17/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1160.3500	1031.0600	1.1604	1.0311	0
17/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6509.1400	6466.8300	6.5091	6.4668	0
17/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1177.6700	1045.5900	1.1777	1.0456	0
17/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6460.8000	6415.7000	6.4608	6.4157	0
17/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1194.9800	1060.2600	1.1950	1.0603	0
17/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6412.5500	6364.8100	6.4126	6.3648	0
17/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3515.2400	3296.5700	3.5152	3.2966	1,500
17/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3086.6300	2954.9400	3.0866	2.9549	0
17/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6222.4600	6009.7900	6.2225	6.0098	0
17/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1650.3800	1524.6900	1.6504	1.5247	1,500
17/11/2023	R248 On 01-August-24			Bond Future	12.4274	12.4405	75.9035	75.8290	13,000
17/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3612.7000	3375.0500	3.6127	3.3751	0
17/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4347.9900	4184.8500	4.3480	4.1849	0
17/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3642.2100	3403.8500	3.6422	3.4039	0
17/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4319.3200	4155.4700	4.3193	4.1555	0
17/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3671.5600	3432.7600	3.6716	3.4328	0
17/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4290.5700	4126.2800	4.2906	4.1263	0
17/11/2023	R248 On 07-November-24			Bond Future	12.5422	12.5533	73.2739	73.2116	0
17/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5343.2700	5054.8200	5.3433	5.0548	0
17/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4026.7700	3800.6200	4.0268	3.8006	0
17/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5374.9200	5086.5900	5.3749	5.0866	0
17/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4003.9900	3777.9600	4.0040	3.7780	0
17/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5406.6200	5118.1400	5.4066	5.1181	0
17/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3981.3400	3755.1600	3.9813	3.7552	0
17/11/2023	R248 On 06-February-25			Bond Future	12.6744	12.6861	74.8127	74.7481	0
17/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5013.6300	4712.5900	5.0136	4.7126	0
17/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4817.3500	4580.9200	4.8174	4.5809	0
17/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0