



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
21/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	2025 On 01-February-24			Bond Future	175.1816	175.1968	175.1816	175.1968	11,560
21/11/2023	2025 On 02-May-24			Bond Future	179.0933	179.1087	179.0933	179.1087	0
21/11/2023	2025 On 01-August-24			Bond Future	181.2309	181.2465	181.2309	181.2465	0
21/11/2023	2025 On 07-November-24			Bond Future	185.6335	185.6491	185.6335	185.6491	75
21/11/2023	2029 On 01-February-24			Bond Future	127.8360	127.6491	127.8360	127.6491	7,373
21/11/2023	2029 On 02-May-24			Bond Future	129.3224	129.1313	129.3224	129.1313	0
21/11/2023	2029 On 01-August-24			Bond Future	132.1956	131.9999	132.1956	131.9999	0
21/11/2023	2029 On 07-November-24			Bond Future	134.0026	133.8021	134.0026	133.8021	66
21/11/2023	2029 On 06-February-25			Bond Future	136.8576	136.6522	136.8576	136.6522	0
21/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4457.5800	4252.2400	4.4576	4.2522	0
21/11/2023	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
21/11/2023	2030 On 01-February-24			Bond Future	9.9290	10.0915	91.5806	90.9024	66,244
21/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	691.1200	500.1500	0.6911	0.5002	400
21/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2211.0500	2698.3500	2.2111	2.6984	0
21/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	1270.0900	975.0900	1.2701	0.9751	500
21/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1433.5100	1816.7800	1.4335	1.8168	0
21/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1357.5200	1049.1900	1.3575	1.0492	1,360
21/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1353.1200	1723.0600	1.3531	1.7231	0
21/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1517.7300	1186.2300	1.5177	1.1862	500
21/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1220.5600	1567.3300	1.2206	1.5673	0
21/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1688.8400	1334.5300	1.6888	1.3345	400
21/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1100.0700	1424.0300	1.1001	1.4240	0
21/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1921.6300	1538.7800	1.9216	1.5388	200
21/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	959.6500	1255.0700	0.9597	1.2551	0
21/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2575.1400	2125.1900	2.5751	2.1252	500
21/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	668.0500	896.3700	0.6681	0.8964	0
21/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4593.1200	4016.7700	4.5931	4.0168	0
21/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	238.5400	340.4600	0.2385	0.3405	700
21/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5703.9600	5090.0300	5.7040	5.0900	0
21/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	137.6700	202.0100	0.1377	0.2020	1,360
21/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5849.2300	5231.4800	5.8492	5.2315	0
21/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	128.1300	188.6500	0.1281	0.1887	0
21/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5885.6000	5266.9300	5.8856	5.2669	0
21/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	125.8600	185.4600	0.1259	0.1855	0
21/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5922.0000	5302.4300	5.9220	5.3024	0
21/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	123.6300	182.3300	0.1236	0.1823	0
21/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	7312.2100	6666.2400	7.3122	6.6662	0
21/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	62.1500	94.4500	0.0622	0.0945	200
21/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7678.7500	7027.9900	7.6788	7.0280	0
21/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	51.8200	79.3300	0.0518	0.0793	500
21/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7715.3900	7064.1900	7.7154	7.0642	0
21/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	50.8900	77.9600	0.0509	0.0780	500
21/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	8590.5000	7929.6700	8.5905	7.9297	0
21/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	30.6200	48.0600	0.0306	0.0481	400
21/11/2023	2030 On 02-May-24			Bond Future	9.9838	10.1555	93.6034	92.9101	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
21/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1417.7200	1159.9000	1.4177	1.1599	1,000
21/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	2743.5300	3178.9900	2.7435	3.1790	0
21/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1677.1700	1386.6900	1.6772	1.3867	0
21/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2385.8600	2788.6600	2.3859	2.7887	0
21/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1695.7400	1403.0500	1.6957	1.4031	0
21/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2363.4700	2764.0600	2.3635	2.7641	0
21/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1714.6800	1419.7700	1.7147	1.4198	0
21/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2341.4700	2739.8400	2.3415	2.7398	0
21/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2409.5600	2041.8200	2.4096	2.0418	1,000
21/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	1697.9900	2023.5300	1.6980	2.0235	0
21/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3598.7400	3138.4800	3.5987	3.1385	500
21/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1061.6500	1294.6700	1.0617	1.2947	0
21/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	4177.4800	3682.7100	4.1775	3.6827	1,080
21/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	860.9500	1059.4600	0.8610	1.0595	0
21/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	5095.7200	4556.5000	5.0957	4.5565	500
21/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	625.9300	779.9900	0.6259	0.7800	0
21/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7786.3600	7166.1300	7.7864	7.1661	0
21/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	259.0300	332.0800	0.2590	0.3321	1,000
21/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	9265.4400	8618.6200	9.2654	8.6186	0
21/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	152.8700	199.3300	0.1529	0.1993	1,080
21/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11841.4000	11164.4100	11.8414	11.1644	0
21/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	43.9700	60.2600	0.0440	0.0603	500
21/11/2023	2030 On 01-August-24			Bond Future	10.0470	10.2288	91.6552	90.9464	0
21/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	3149.7900	2749.7700	3.1498	2.7498	0
21/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	1895.3100	2204.0700	1.8953	2.2041	0
21/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	3173.4400	2771.6900	3.1734	2.7717	0
21/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	1880.4700	2187.5000	1.8805	2.1875	0
21/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	3197.4600	2794.0100	3.1975	2.7940	0
21/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	1866.0100	2171.3400	1.8660	2.1713	0
21/11/2023	2030 On 07-November-24			Bond Future	10.1055	10.2990	93.8583	93.1324	292
21/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	4167.4200	3717.5400	4.1674	3.7175	0
21/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	1812.9600	2089.0600	1.8130	2.0891	0
21/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	4192.3200	3741.0600	4.1923	3.7411	0
21/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	1801.3500	2076.0700	1.8014	2.0761	0

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21/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	4217.2600	3764.6300	4.2173	3.7646	0
21/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	1789.8100	2063.1600	1.7898	2.0632	0
21/11/2023	2030 On 06-February-25			Bond Future	10.2003	10.4061	91.8233	91.0815	0
21/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3908.7900	3476.0900	3.9088	3.4761	0
21/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2191.5700	2500.6200	2.1916	2.5006	0
21/11/2023	2032 On 01-February-24			Bond Future	10.8231	10.9848	89.1837	88.4056	86,594
21/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	249.3900	162.7200	0.2494	0.1627	1,200
21/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4303.5000	4994.8900	4.3035	4.9949	0
21/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	1037.3400	771.2200	1.0373	0.7712	500
21/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2174.9400	2686.8800	2.1749	2.6869	0
21/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1420.9600	1090.2100	1.4210	1.0902	1,200
21/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	1726.8900	2174.2000	1.7269	2.1742	0
21/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1470.8900	1132.5100	1.4709	1.1325	200
21/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	1679.6600	2119.3400	1.6797	2.1193	0
21/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1788.5200	1404.8700	1.7885	1.4049	8,500
21/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1417.2500	1811.6600	1.4173	1.8117	0
21/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	2351.9700	1900.1200	2.3520	1.9001	500
21/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1072.6200	1398.8300	1.0726	1.3988	0
21/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	3152.7000	2624.4800	3.1527	2.6245	0
21/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	744.0700	993.9100	0.7441	0.9939	0
21/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3952.7100	3366.0100	3.9527	3.3660	0
21/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	526.0400	717.4000	0.5260	0.7174	8,500
21/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4719.5500	4089.4600	4.7196	4.0895	0
21/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	381.3600	529.3300	0.3814	0.5293	200
21/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	5033.9800	4388.9800	5.0340	4.3890	0
21/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	334.8600	467.9200	0.3349	0.4679	0
21/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	5073.4800	4426.7000	5.0735	4.4267	0
21/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	329.3900	460.6700	0.3294	0.4607	0
21/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	5113.1200	4464.6000	5.1131	4.4646	0
21/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	324.0900	453.6300	0.3241	0.4536	0
21/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5712.7200	5040.2700	5.7127	5.0403	0
21/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	253.5000	359.1100	0.2535	0.3591	0
21/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7750.6300	7023.9600	7.7506	7.0240	0
21/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	109.0300	160.4200	0.1090	0.1604	200

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21/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	8242.7600	7507.7000	8.2428	7.5077	0
21/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	88.9500	131.9500	0.0890	0.1320	1,200
21/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	8693.3100	7951.7300	8.6933	7.9517	0
21/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	73.8400	110.3200	0.0738	0.1103	500
21/11/2023	2032 On 02-May-24			Bond Future	10.9055	11.0747	86.9916	86.1963	60,260
21/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1388.7800	1136.1400	1.3888	1.1361	1,000
21/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4018.9400	4561.6000	4.0189	4.5616	0
21/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1716.0800	1421.8100	1.7161	1.4218	0
21/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3467.0900	3968.1200	3.4671	3.9681	0
21/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1735.9800	1439.3400	1.7360	1.4393	0
21/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3438.4700	3937.1300	3.4385	3.9371	0
21/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1756.2400	1457.2100	1.7562	1.4572	0
21/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3410.2600	3906.5300	3.4103	3.9065	0
21/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1776.4100	1475.0000	1.7764	1.4750	500
21/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3381.9800	3875.8700	3.3820	3.8759	0
21/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1817.6000	1511.4000	1.8176	1.5114	500
21/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3326.3900	3815.4900	3.3264	3.8155	0
21/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1943.6900	1623.1400	1.9437	1.6231	1,550
21/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3162.9600	3637.7100	3.1630	3.6377	0
21/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2426.6800	2055.7800	2.4267	2.0558	1,000
21/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	2642.3100	3066.7100	2.6423	3.0667	0
21/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	3024.2900	2599.6300	3.0243	2.5996	500
21/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2157.7300	2528.3700	2.1577	2.5284	0
21/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	3361.2900	2909.6800	3.3613	2.9097	0
21/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	1937.0900	2280.7800	1.9371	2.2808	500
21/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3774.9800	3293.2700	3.7750	3.2933	1,550
21/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	1706.1600	2019.7500	1.7062	2.0198	0
21/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	5258.3300	4689.8000	5.2583	4.6898	0
21/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1115.8300	1342.6000	1.1158	1.3426	500
21/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	9193.5400	8494.0700	9.1935	8.4941	0
21/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	397.1300	492.9600	0.3971	0.4930	1,000
21/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	10222.1300	9500.1000	10.2221	9.5001	0
21/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	286.4300	359.7000	0.2864	0.3597	500
21/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10845.1300	10110.8300	10.8451	10.1108	0

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21/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	228.4900	289.4900	0.2285	0.2895	1,550
21/11/2023	2032 On 01-August-24			Bond Future	10.9953	11.1725	88.9032	88.0902	0
21/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	3349.1600	2925.6500	3.3492	2.9257	0
21/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	2730.3400	3119.8400	2.7303	3.1198	0
21/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	3375.4200	2949.9500	3.3754	2.9500	0
21/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	2710.8900	3098.4300	2.7109	3.0984	0
21/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	3401.4700	2974.0500	3.4015	2.9741	0
21/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	2691.2600	3076.8500	2.6913	3.0769	0
21/11/2023	2032 On 07-November-24			Bond Future	11.0940	11.2805	86.8721	86.0393	1,345
21/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	4161.5000	3683.4100	4.1615	3.6834	0
21/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2493.5700	2848.2500	2.4936	2.8483	0
21/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	4188.8000	3708.9800	4.1888	3.7090	0
21/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2477.0800	2830.0300	2.4771	2.8300	0
21/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	4216.5000	3734.9500	4.2165	3.7350	0
21/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2461.0300	2812.2500	2.4610	2.8123	0
21/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4638.9100	4132.1700	4.6389	4.1322	1,615
21/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2230.5700	2556.6000	2.2306	2.5566	0
21/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	10157.3400	9450.7700	10.1573	9.4508	0
21/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	710.6700	836.8700	0.7107	0.8369	1,615
21/11/2023	2032 On 06-February-25			Bond Future	11.2196	11.4157	88.6979	87.8472	0
21/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4785.5200	4282.6300	4.7855	4.2826	0
21/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2635.3800	2983.2200	2.6354	2.9832	0
21/11/2023	2033 On 01-February-24			Bond Future	123.0630	123.0151	123.0630	123.0151	8,207
21/11/2023	2033 On 02-May-24			Bond Future	124.3471	124.2981	124.3471	124.2981	0
21/11/2023	2033 On 01-August-24			Bond Future	127.1098	127.0593	127.1098	127.0593	0
21/11/2023	2033 On 07-November-24			Bond Future	128.6954	128.6437	128.6954	128.6437	0
21/11/2023	2033 On 06-February-25			Bond Future	131.4374	131.3840	131.4374	131.3840	0
21/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6497.3600	6444.0200	6.4974	6.4440	0
21/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	2037 On 01-February-24			Bond Future	11.8684	12.0089	78.1072	77.3452	139,445
21/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2611.1800	2183.7100	2.6112	2.1837	2,500
21/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1414.1100	1748.6200	1.4141	1.7486	0
21/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	3389.2900	2894.7600	3.3893	2.8948	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1030.2800	1297.7300	1.0303	1.2977	0
21/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	3426.4300	2929.0500	3.4264	2.9291	0
21/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1015.2200	1279.8200	1.0152	1.2798	0
21/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	3463.7100	2963.5100	3.4637	2.9635	0
21/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1000.3500	1262.1300	1.0004	1.2621	0
21/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5896.8200	5263.2500	5.8968	5.2633	0
21/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	398.9300	527.3400	0.3989	0.5273	2,500
21/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	10245.0400	9515.0400	10.2450	9.5150	0
21/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	77.5100	109.4900	0.0775	0.1095	2,500
21/11/2023	2037 On 02-May-24			Bond Future	11.9718	12.1177	79.8324	79.0535	0
21/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1523.7100	1275.6700	1.5237	1.2757	0
21/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	4517.6700	5048.5000	4.5177	5.0485	0
21/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1543.8000	1293.4200	1.5438	1.2934	0
21/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	4481.0100	5009.5000	4.4810	5.0095	0
21/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1564.0500	1311.3200	1.5641	1.3113	0
21/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4444.5600	4970.7000	4.4446	4.9707	0
21/11/2023	2037 On 01-August-24			Bond Future	12.0841	12.2359	77.3309	76.5347	0
21/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3587.1800	3190.6900	3.5872	3.1907	0
21/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3555.7500	3955.4200	3.5558	3.9554	0
21/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3615.5600	3217.1800	3.6156	3.2172	0
21/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3531.3600	3929.1400	3.5314	3.9291	0
21/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3644.0400	3243.7800	3.6440	3.2438	1,383
21/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3507.1200	3903.0200	3.5071	3.9030	0
21/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	7123.8900	6554.2100	7.1239	6.5542	0
21/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1682.9000	1909.3800	1.6829	1.9094	1,383
21/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	9508.0900	8867.7300	9.5081	8.8677	0
21/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1075.6600	1231.4600	1.0757	1.2315	1,383
21/11/2023	2037 On 07-November-24			Bond Future	12.1982	12.3565	79.1892	78.3737	9,101
21/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	5303.2000	4834.5000	5.3032	4.8345	0
21/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3407.2900	3754.0600	3.4073	3.7541	0
21/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	5333.4200	4863.2400	5.3334	4.8632	0
21/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3387.4600	3732.7500	3.3875	3.7328	0
21/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	5364.0000	4892.3500	5.3640	4.8924	0
21/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3368.0300	3711.8500	3.3680	3.7119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2037 On 06-February-25			Bond Future	12.3325	12.4975	76.5933	75.7602	0
21/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5744.3900	5258.6900	5.7444	5.2587	0
21/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3611.8000	3959.1600	3.6118	3.9592	0
21/11/2023	2038 On 01-February-24			Bond Future	132.5611	132.7173	132.5611	132.7173	3,583
21/11/2023	2038 On 02-May-24			Bond Future	135.5211	135.6807	135.5211	135.6807	1,706
21/11/2023	2038 On 01-August-24			Bond Future	136.4604	136.6235	136.4604	136.6235	0
21/11/2023	2038 On 07-November-24			Bond Future	139.7749	139.9417	139.7749	139.9417	0
21/11/2023	2038 On 06-February-25			Bond Future	140.6314	140.8016	140.6314	140.8016	0
21/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	5401.3600	5571.5900	5.4014	5.5716	0
21/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	2040 On 01-February-24			Bond Future	12.1157	12.2614	78.3513	77.5156	129,912
21/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2649.3100	2194.0400	2.6493	2.1940	1,000
21/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1594.1700	1974.5600	1.5942	1.9746	0
21/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2753.9900	2288.1000	2.7540	2.2881	0
21/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1529.1700	1898.9400	1.5292	1.8989	0
21/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2789.3500	2319.9600	2.7894	2.3200	0
21/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1508.1000	1874.3700	1.5081	1.8744	0
21/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2824.7700	2351.8800	2.8248	2.3519	0
21/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1487.1500	1849.9200	1.4872	1.8499	0
21/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	5007.1000	4372.1900	5.0071	4.3722	1,000
21/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	666.4800	867.2300	0.6665	0.8672	0
21/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	9484.0100	8703.3600	9.4840	8.7034	0
21/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	139.4200	194.4300	0.1394	0.1944	1,000
21/11/2023	2040 On 02-May-24			Bond Future	12.2217	12.3728	80.0818	79.2277	0
21/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1469.9400	1216.9500	1.4699	1.2170	0
21/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5143.1800	5744.3400	5.1432	5.7443	0
21/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1489.9500	1234.4500	1.4900	1.2345	0
21/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5102.0000	5700.6500	5.1020	5.7007	0
21/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1510.3100	1252.2800	1.5103	1.2523	0
21/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5061.2500	5657.3700	5.0613	5.6574	0
21/11/2023	2040 On 01-August-24			Bond Future	12.3363	12.4934	77.3354	76.4623	0
21/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3771.0800	3339.6600	3.7711	3.3397	0
21/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	3862.5400	4304.2400	3.8625	4.3042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3800.7000	3367.2100	3.8007	3.3672	0
21/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	3836.0300	4275.6600	3.8360	4.2757	0
21/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3830.6700	3395.1200	3.8307	3.3951	0
21/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	3809.9400	4247.5100	3.8099	4.2475	0
21/11/2023	2040 On 07-November-24			Bond Future	12.4528	12.6165	79.1937	78.2994	8,625
21/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5526.7900	5008.0600	5.5268	5.0081	0
21/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3436.6700	3812.2100	3.4367	3.8122	0
21/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5559.3300	5038.9400	5.5593	5.0389	0
21/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3416.4000	3790.2800	3.4164	3.7903	0
21/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5591.9400	5069.8800	5.5919	5.0699	0
21/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3396.2600	3768.4700	3.3963	3.7685	0
21/11/2023	2040 On 06-February-25			Bond Future	12.5879	12.7583	76.3469	75.4333	0
21/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5795.9300	5271.3400	5.7959	5.2713	0
21/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	3874.4400	4263.4300	3.8744	4.2634	0
21/11/2023	2044 On 01-February-24			Bond Future	12.1570	12.3025	74.7655	73.9212	101,574
21/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2437.6400	2002.9200	2.4376	2.0029	0
21/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	1780.2600	2189.9000	1.7803	2.1899	0
21/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2471.3100	2032.9100	2.4713	2.0329	0
21/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	1756.2200	2162.1800	1.7562	2.1622	0
21/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2505.0400	2062.9800	2.5050	2.0630	0
21/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	1732.3200	2134.6200	1.7323	2.1346	0
21/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	5300.2000	4645.4600	5.3002	4.6455	0
21/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	620.8000	810.4200	0.6208	0.8104	15,000
21/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	6397.4000	5693.0400	6.3974	5.6930	0
21/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	424.9200	564.9200	0.4249	0.5649	5,000
21/11/2023	2044 On 02-May-24			Bond Future	12.2580	12.4088	76.4168	75.5539	27
21/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1511.9900	1252.8000	1.5120	1.2528	0
21/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5168.0200	5771.7900	5.1680	5.7718	0
21/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1532.6400	1270.8700	1.5326	1.2709	0
21/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5126.1500	5727.3400	5.1262	5.7273	0
21/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1553.4600	1289.1000	1.5535	1.2891	0
21/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5084.5300	5683.1300	5.0845	5.6831	0
21/11/2023	2044 On 01-August-24			Bond Future	12.3669	12.5236	73.7151	72.8329	0
21/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3613.7800	3191.3400	3.6138	3.1913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4110.6000	4570.3500	4.1106	4.5704	0
21/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3643.1100	3218.5400	3.6431	3.2185	0
21/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4082.4600	4540.0800	4.0825	4.5401	0
21/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3672.7800	3246.1000	3.6728	3.2461	0
21/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4054.7200	4510.2300	4.0547	4.5102	0
21/11/2023	2044 On 07-November-24			Bond Future	12.4772	12.6402	75.4863	74.5828	0
21/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5721.6500	5190.0600	5.7217	5.1901	0
21/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3415.4800	3787.4400	3.4155	3.7874	0
21/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5754.3900	5221.1400	5.7544	5.2211	0
21/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3395.1500	3765.4500	3.3952	3.7655	0
21/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5787.1800	5252.2700	5.7872	5.2523	0
21/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3374.9400	3743.5800	3.3749	3.7436	0
21/11/2023	2044 On 06-February-25			Bond Future	12.6046	12.7741	72.6867	71.7637	0
21/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	6056.7300	5516.5800	6.0567	5.5166	0
21/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	3829.1700	4211.9800	3.8292	4.2120	0
21/11/2023	2046 On 01-February-24			Bond Future	117.1347	116.2331	117.1347	116.2331	11,513
21/11/2023	2046 On 02-May-24			Bond Future	117.6005	116.6789	117.6005	116.6789	4,626
21/11/2023	2046 On 01-August-24			Bond Future	120.2128	119.2706	120.2128	119.2706	0
21/11/2023	2046 On 07-November-24			Bond Future	120.9259	119.9611	120.9259	119.9611	0
21/11/2023	2046 On 06-February-25			Bond Future	123.5003	122.5142	123.5003	122.5142	0
21/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	9490.2900	8504.2400	9.4903	8.5042	0
21/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	2050 On 01-February-24			Bond Future	116.9539	116.5492	116.9539	116.5492	10,813
21/11/2023	2050 On 02-May-24			Bond Future	119.5653	119.1516	119.5653	119.1516	3,316
21/11/2023	2050 On 01-August-24			Bond Future	119.9141	119.4910	119.9141	119.4910	0
21/11/2023	2050 On 07-November-24			Bond Future	122.8265	122.3932	122.8265	122.3932	0
21/11/2023	2050 On 06-February-25			Bond Future	123.0783	122.6358	123.0783	122.6358	0
21/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7478.3300	7035.8000	7.4783	7.0358	0
21/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	8657 On 21-December-26			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
21/11/2023	AL37 On 01-February-24			Index Future	941.9960	937.6100	941.9960	937.6100	0
21/11/2023	AL37 On 02-May-24			Index Future	962.8050	958.3220	962.8050	958.3220	0
21/11/2023	AL37 On 01-August-24			Index Future	983.9820	979.3980	983.9820	979.3980	0
21/11/2023	AL37 On 07-November-24			Index Future	1007.6620	1002.9650	1007.6620	1,002.9650	0
21/11/2023	AL37 On 06-February-25			Index Future	1028.9500	1024.1500	1028.9500	1,024.1500	0
21/11/2023	AL7T On 01-February-24			Index Future	1084.6240	1075.0670	1084.6240	1,075.0670	0
21/11/2023	AL7T On 02-May-24			Index Future	1108.5830	1098.8150	1108.5830	1,098.8150	0
21/11/2023	AL7T On 01-August-24			Index Future	1132.9660	1122.9810	1132.9660	1,122.9810	0
21/11/2023	AL7T On 07-November-24			Index Future	1160.2310	1150.0040	1160.2310	1,150.0040	0
21/11/2023	AL7T On 06-February-25			Index Future	1184.7430	1174.2940	1184.7430	1,174.2940	0
21/11/2023	ALBI On 01-February-24			Index Future	946.1940	938.6730	946.1940	938.6730	100
21/11/2023	ALBI On 02-May-24			Index Future	967.0960	959.4080	967.0960	959.4080	0
21/11/2023	ALBI On 01-August-24			Index Future	988.3670	980.5070	988.3670	980.5070	0
21/11/2023	ALBI On 07-November-24			Index Future	1012.1520	1004.1020	1012.1520	1,004.1020	0
21/11/2023	ALBI On 06-February-25			Index Future	1033.5350	1025.3100	1033.5350	1,025.3100	0
21/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C186 On 21-December-26			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
21/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	ES33 On 01-February-24			Bond Future	12.3547	12.5012	76.0787	75.4255	0
21/11/2023	ES33 On 02-May-24			Bond Future	12.4870	12.6399	73.9786	73.3108	0
21/11/2023	ES33 On 01-August-24			Bond Future	12.6272	12.7868	75.6214	74.9385	0
21/11/2023	ES33 On 07-November-24			Bond Future	12.7869	12.9544	73.6530	72.9535	0
21/11/2023	ES33 On 06-February-25			Bond Future	12.9728	13.1483	75.2164	74.5015	0
21/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1484.7700	769.9200	1.4848	0.7699	0
21/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	ES42 On 01-February-24			Bond Future	12.8352	12.9655	72.1103	71.4343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	ES42 On 02-May-24			Bond Future	12.9607	13.0963	69.4580	68.7669	0
21/11/2023	ES42 On 01-August-24			Bond Future	13.0905	13.2315	70.9997	70.2930	0
21/11/2023	ES42 On 07-November-24			Bond Future	13.2350	13.3823	68.4543	67.7303	0
21/11/2023	ES42 On 06-February-25			Bond Future	13.3937	13.5471	69.9041	69.1644	0
21/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1510.6000	770.8700	1.5106	0.7709	0
21/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 01-February-24			GOVI	932.5370	925.1090	932.5370	925.1090	714
21/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	525570.0000	451290.0000	52.5570	45.1290	0
21/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	525470.0000	451190.0000	52.5470	45.1190	0
21/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	525370.0000	451090.0000	52.5370	45.1090	0
21/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 02-May-24			GOVI	953.1370	945.5440	953.1370	945.5440	0
21/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	21670.0000	0.0000	2.1670	0.0000	0
21/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	54260.0000	0.0000	5.4260	0
21/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	21570.0000	0.0000	2.1570	0.0000	0
21/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	54360.0000	0.0000	5.4360	0
21/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	21470.0000	0.0000	2.1470	0.0000	0
21/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	54460.0000	0.0000	5.4460	0
21/11/2023	GOVI On 01-August-24			GOVI	974.1010	966.3390	974.1010	966.3390	0
21/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	307310.0000	229690.0000	30.7310	22.9690	0
21/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	307210.0000	229590.0000	30.7210	22.9590	0
21/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	307110.0000	229490.0000	30.7110	22.9490	0
21/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 07-November-24			GOVI	997.5430	989.5920	997.5430	989.5920	0
21/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	487630.0000	408120.0000	48.7630	40.8120	0
21/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	487530.0000	408020.0000	48.7530	40.8020	0
21/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	487430.0000	407920.0000	48.7430	40.7920	0
21/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	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
21/11/2023	GOVI On 06-February-25			GOVI	1018.6170	1010.4940	1018.6170	1,010.4940	0
21/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	466170.0000	384940.0000	46.6170	38.4940	0
21/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/11/2023	IGOV On 01-February-24			Index Future	348.4030	347.3960	348.4030	347.3960	606
21/11/2023	IGOV On 02-May-24			Index Future	356.1830	355.1530	356.1830	355.1530	16
21/11/2023	IGOV On 01-August-24			Index Future	364.0990	363.0460	364.0990	363.0460	0
21/11/2023	IGOV On 07-November-24			Index Future	372.9480	371.8680	372.9480	371.8680	0
21/11/2023	IGOV On 06-February-25			Index Future	380.9050	379.8000	380.9050	379.8000	0
21/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
21/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3380	8.3400	91.6620	91.6600	0
21/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3180	8.3200	91.6820	91.6800	0
21/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.2680	8.2700	91.7320	91.7300	0
21/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2380	8.2400	91.7620	91.7600	0
21/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.1780	8.1800	91.8220	91.8200	0
21/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.1580	8.1600	91.8420	91.8400	0
21/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0470	8.0500	91.9530	91.9500	0
21/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8670	7.8700	92.1330	92.1300	0
21/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5670	7.5700	92.4330	92.4300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4680	7.4700	92.5320	92.5300	0
21/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3780	7.3800	92.6220	92.6200	0
21/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3580	7.3600	92.6420	92.6400	0
21/11/2023	R035 On 01-February-24			Bond Future	11.5348	11.6859	87.4963	86.6798	68,427
21/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	273.2600	188.3800	0.2733	0.1884	400
21/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	5462.8300	6194.4000	5.4628	6.1944	0
21/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	895.1900	672.6600	0.8952	0.6727	400
21/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3194.4600	3788.3800	3.1945	3.7884	0
21/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	4136.9900	3547.4600	4.1370	3.5475	0
21/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	727.9100	954.8300	0.7279	0.9548	0
21/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	4177.0400	3584.8400	4.1770	3.5848	0
21/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	716.6700	940.9200	0.7167	0.9409	0
21/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	4217.1900	3622.3500	4.2172	3.6224	0
21/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	705.5900	927.2000	0.7056	0.9272	0
21/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	9701.0300	8923.8900	9.7010	8.9239	0
21/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	87.5100	126.8200	0.0875	0.1268	400
21/11/2023	R035 On 02-May-24			Bond Future	11.6294	11.7867	84.9170	84.0825	105,087
21/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1688.3600	1400.0800	1.6884	1.4001	0
21/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4083.7300	4629.9400	4.0837	4.6299	0
21/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1709.7200	1418.8700	1.7097	1.4189	0
21/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4049.5200	4593.1600	4.0495	4.5932	0
21/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1731.2400	1437.8100	1.7312	1.4378	0
21/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4015.5300	4556.5900	4.0155	4.5566	0
21/11/2023	R035 On 01-August-24			Bond Future	11.7296	11.8933	86.7833	85.9302	0
21/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3653.8400	3221.2200	3.6538	3.2212	0
21/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3337.5500	3758.0100	3.3376	3.7580	0
21/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3682.8400	3248.1800	3.6828	3.2482	0
21/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3314.3900	3732.8100	3.3144	3.7328	0
21/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3711.6600	3274.9700	3.7117	3.2750	0
21/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3291.0900	3707.4800	3.2911	3.7075	0
21/11/2023	R035 On 07-November-24			Bond Future	11.8447	12.0160	84.3522	83.4784	19,584
21/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4787.6800	4293.0200	4.7877	4.2930	0
21/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3139.0200	3518.1400	3.1390	3.5181	0
21/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4818.1100	4321.7000	4.8181	4.3217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3119.4900	3496.8600	3.1195	3.4969	0
21/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4848.6100	4350.4600	4.8486	4.3505	0
21/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3100.0700	3475.7000	3.1001	3.4757	0
21/11/2023	R035 On 06-February-25			Bond Future	11.9837	12.1627	86.1255	85.2328	0
21/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	5334.4700	4815.2400	5.3345	4.8152	0
21/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3230.1200	3603.5100	3.2301	3.6035	0
21/11/2023	R053 On 01-February-24			Bond Future	12.0992	12.2498	100.2700	99.1201	0
21/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6860.7100	5982.4900	6.8607	5.9825	0
21/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	887.5100	1159.2000	0.8875	1.1592	0
21/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6916.5800	6035.3200	6.9166	6.0353	0
21/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	874.8600	1143.5100	0.8749	1.1435	0
21/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6972.4200	6088.1300	6.9724	6.0881	0
21/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	862.2700	1127.8900	0.8623	1.1279	0
21/11/2023	R053 On 02-May-24			Bond Future	12.1958	12.3522	96.6201	95.4448	5,189
21/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7927.9400	7108.0000	7.9279	7.1080	0
21/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2019.1900	2374.5600	2.0192	2.3746	0
21/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7978.3800	7156.0300	7.9784	7.1560	0
21/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2002.1100	2355.0700	2.0021	2.3551	0
21/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	8028.6600	7203.9100	8.0287	7.2039	0
21/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	1984.9700	2335.5300	1.9850	2.3355	0
21/11/2023	R053 On 01-August-24			Bond Future	12.2970	12.4594	98.7430	97.5415	0
21/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8857.3200	8053.4400	8.8573	8.0534	0
21/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	2978.4500	3376.0800	2.9785	3.3761	0
21/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8904.3300	8098.3800	8.9043	8.0984	0
21/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	2959.0000	3354.5600	2.9590	3.3546	0
21/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8951.6600	8143.6700	8.9517	8.1437	0
21/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	2939.9700	3333.4900	2.9400	3.3335	0
21/11/2023	R053 On 07-November-24			Bond Future	12.4075	12.5767	95.2426	94.0120	0
21/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	7556.2800	6841.9800	7.5563	6.8420	0
21/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	4815.9200	5332.2100	4.8159	5.3322	0
21/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	7598.9300	6882.4400	7.5989	6.8824	0
21/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	4788.9200	5303.0200	4.7889	5.3030	0
21/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7641.6500	6922.9700	7.6417	6.9230	0
21/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	4762.0800	5273.9900	4.7621	5.2740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R053 On 06-February-25			Bond Future	12.5324	12.7086	97.2417	95.9846	0
21/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	8023.3400	7291.4200	8.0233	7.2914	0
21/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5161.9600	5687.0700	5.1620	5.6871	0
21/11/2023	R186 On 01-February-24			Bond Future	8.7051	8.8187	105.8024	105.5114	80,370
21/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	2162.6700	1923.1100	2.1627	1.9231	0
21/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	148.1800	199.5900	0.1482	0.1996	0
21/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	2184.6000	1944.1800	2.1846	1.9442	0
21/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	145.0800	195.6300	0.1451	0.1956	0
21/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	2206.6900	1965.4300	2.2067	1.9654	0
21/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	142.1500	191.8600	0.1422	0.1919	0
21/11/2023	R186 On 02-May-24			Bond Future	8.6748	8.8008	108.1394	107.8420	10,568
21/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	317.4700	253.8600	0.3175	0.2539	0
21/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	1953.3400	2187.1700	1.9533	2.1872	0
21/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	323.8300	259.2400	0.3238	0.2592	0
21/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	1935.5800	2168.4300	1.9356	2.1684	0
21/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	330.2700	264.7100	0.3303	0.2647	0
21/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	1917.9000	2149.7800	1.9179	2.1498	0
21/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2776.0800	2543.2800	2.7761	2.5433	2,030
21/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	318.0200	382.6600	0.3180	0.3827	0
21/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	4131.6600	3868.1000	4.1317	3.8681	0
21/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	151.0000	184.8800	0.1510	0.1849	2,030
21/11/2023	R186 On 01-August-24			Bond Future	8.6438	8.7849	105.2077	104.9034	0
21/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1212.3200	1063.8300	1.2123	1.0638	0
21/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1134.1400	1289.9200	1.1341	1.2899	0
21/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1224.9900	1075.6200	1.2250	1.0756	0
21/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1125.2300	1280.1300	1.1252	1.2801	0
21/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1238.0800	1087.8200	1.2381	1.0878	0
21/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1116.7400	1270.7500	1.1167	1.2708	0
21/11/2023	R186 On 07-November-24			Bond Future	8.5827	8.7440	107.7369	107.4252	45,376
21/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1942.4000	1753.9200	1.9424	1.7539	0
21/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	889.4400	1012.7300	0.8894	1.0127	0
21/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1956.1900	1767.0800	1.9562	1.7671	0
21/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	884.1200	1006.7800	0.8841	1.0068	0
21/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1969.6100	1779.8600	1.9696	1.7799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	878.4400	1000.4600	0.8784	1.0005	0
21/11/2023	R186 On 06-February-25			Bond Future	8.5931	8.7787	104.6877	104.3688	0
21/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1729.1300	1546.6700	1.7291	1.5467	0
21/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	980.5400	1116.9500	0.9805	1.1170	0
21/11/2023	R202 On 01-February-24			Bond Future	261.6528	260.1436	261.6528	260.1436	5,070
21/11/2023	R202 On 02-May-24			Bond Future	267.4954	265.9523	267.4954	265.9523	0
21/11/2023	R202 On 01-August-24			Bond Future	268.3372	266.7598	268.3372	266.7598	0
21/11/2023	R202 On 07-November-24			Bond Future	274.8554	273.2390	274.8554	273.2390	6
21/11/2023	R202 On 06-February-25			Bond Future	275.4803	273.8294	275.4803	273.8294	0
21/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	8690.3400	7039.4000	8.6903	7.0394	0
21/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	R209 On 01-February-24			Bond Future	11.6183	11.7635	67.6980	67.0058	12,777
21/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	3154.0200	2687.7900	3.1540	2.6878	0
21/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	804.6800	1030.6200	0.8047	1.0306	0
21/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	3187.5200	2718.7700	3.1875	2.7188	0
21/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	792.5400	1015.9600	0.7925	1.0160	0
21/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	3221.1300	2749.8800	3.2211	2.7499	0
21/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	780.5700	1001.4900	0.7806	1.0015	0
21/11/2023	R209 On 02-May-24			Bond Future	11.7076	11.8581	66.0403	65.3327	0
21/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1315.4300	1090.7700	1.3154	1.0908	0
21/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	3931.3900	4414.2400	3.9314	4.4142	0
21/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1332.9200	1106.1100	1.3329	1.1061	0
21/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	3898.9200	4379.6200	3.8989	4.3796	0
21/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1350.7100	1121.7300	1.3507	1.1217	0
21/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	3866.8100	4345.3400	3.8668	4.3453	0
21/11/2023	R209 On 01-August-24			Bond Future	11.8022	11.9582	67.4915	66.7683	0
21/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	3041.1300	2686.3200	3.0411	2.6863	0
21/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3144.7600	3513.1500	3.1448	3.5132	0
21/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	3065.9400	2709.3800	3.0659	2.7094	0
21/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3122.8000	3489.4400	3.1228	3.4894	0
21/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	3090.8500	2732.5200	3.0909	2.7325	0
21/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3100.9800	3465.8500	3.1010	3.4659	0
21/11/2023	R209 On 07-November-24			Bond Future	11.9055	12.0679	65.9561	65.2154	5,128

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	4344.0900	3925.6200	4.3441	3.9256	0
21/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	2964.5900	3286.8400	2.9646	3.2868	0
21/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	4370.4400	3950.5300	4.3704	3.9505	0
21/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	2946.3100	3267.1200	2.9463	3.2671	0
21/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	4396.8500	3975.5000	4.3969	3.9755	0
21/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	2928.1400	3247.5100	2.9281	3.2475	0
21/11/2023	R209 On 06-February-25			Bond Future	12.0262	12.1949	67.3424	66.5858	0
21/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4873.1900	4432.4100	4.8732	4.4324	0
21/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3038.7300	3354.6000	3.0387	3.3546	0
21/11/2023	R210 On 01-February-24			Bond Future	232.0254	231.7985	232.0254	231.7985	501
21/11/2023	R210 On 02-May-24			Bond Future	233.9476	233.7156	233.9476	233.7156	0
21/11/2023	R210 On 01-August-24			Bond Future	239.1449	238.9072	239.1449	238.9072	0
21/11/2023	R210 On 07-November-24			Bond Future	241.6088	241.3655	241.6088	241.3655	60
21/11/2023	R210 On 06-February-25			Bond Future	246.7546	246.5050	246.7546	246.5050	0
21/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	7144.6400	6895.0000	7.1446	6.8950	0
21/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2023	R213 On 01-February-24			Bond Future	10.4951	10.6572	85.9364	85.2343	29,384
21/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	5248.4900	4634.8300	5.2485	4.6348	0
21/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	203.6100	292.1300	0.2036	0.2921	0
21/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	5285.2600	4670.3500	5.2853	4.6704	0
21/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	200.1500	287.4200	0.2002	0.2874	0
21/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	5322.0700	4705.9100	5.3221	4.7059	0
21/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	196.7600	282.7800	0.1968	0.2828	0
21/11/2023	R213 On 02-May-24			Bond Future	10.5642	10.7342	84.2760	83.5582	0
21/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1632.2100	1352.0400	1.6322	1.3520	0
21/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	2850.2200	3287.7800	2.8502	3.2878	0
21/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1650.8800	1368.5000	1.6509	1.3685	0
21/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	2825.6600	3261.0100	2.8257	3.2610	0
21/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1669.6700	1385.0900	1.6697	1.3851	0
21/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	2801.2400	3234.3900	2.8012	3.2344	0
21/11/2023	R213 On 01-August-24			Bond Future	10.6387	10.8171	86.1284	85.3947	0
21/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	3143.8800	2747.1700	3.1439	2.7472	0
21/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2235.1500	2572.1400	2.2352	2.5721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	3167.8600	2769.3800	3.1679	2.7694	0
21/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2218.3600	2553.5800	2.2184	2.5536	0
21/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	3191.9200	2791.6800	3.1919	2.7917	0
21/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2201.6800	2535.1400	2.2017	2.5351	0
21/11/2023	R213 On 07-November-24			Bond Future	10.7271	10.9156	84.6363	83.8848	15,875
21/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3988.5200	3541.9000	3.9885	3.5419	0
21/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2079.4400	2384.3600	2.0794	2.3844	0
21/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	4013.8900	3565.7700	4.0139	3.5658	0
21/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2065.8500	2369.2700	2.0659	2.3693	0
21/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	4039.3200	3589.6900	4.0393	3.5897	0
21/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2052.3500	2354.2600	2.0524	2.3543	0
21/11/2023	R213 On 06-February-25			Bond Future	10.8482	11.0470	86.4173	85.6495	0
21/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	4307.2700	3855.3000	4.3073	3.8553	0
21/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2386.6100	2702.4200	2.3866	2.7024	0
21/11/2023	R214 On 01-February-24			Bond Future	11.9636	12.0933	63.4668	62.8325	12,860
21/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	2225.2700	1880.4000	2.2253	1.8804	0
21/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1365.3200	1654.7900	1.3653	1.6548	0
21/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	2254.6000	1907.0100	2.2546	1.9070	0
21/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1346.4700	1633.2200	1.3465	1.6332	0
21/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	2284.2000	1933.9200	2.2842	1.9339	0
21/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1327.9400	1612.0000	1.3279	1.6120	0
21/11/2023	R214 On 02-May-24			Bond Future	12.0516	12.1858	61.5642	60.9158	10,172
21/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1287.1400	1088.8300	1.2871	1.0888	0
21/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4279.3100	4729.3900	4.2793	4.7294	0
21/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1304.7100	1104.4500	1.3047	1.1045	0
21/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4244.4400	4692.5700	4.2444	4.6926	0
21/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1322.2800	1120.0700	1.3223	1.1201	0
21/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4209.6300	4655.8100	4.2096	4.6558	0
21/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2755.4700	2425.2000	2.7555	2.4252	10,000
21/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2423.6900	2741.8100	2.4237	2.7418	0
21/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2809.3200	2475.2000	2.8093	2.4752	7,110
21/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2381.0300	2695.3000	2.3810	2.6953	0
21/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	5026.3300	4570.4700	5.0263	4.5705	0
21/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1234.1000	1426.6300	1.2341	1.4266	17,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	7229.5000	6699.9900	7.2295	6.7000	0
21/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	684.8300	803.7100	0.6848	0.8037	17,110
21/11/2023	R214 On 01-August-24			Bond Future	12.1435	12.2824	62.9173	62.2545	0
21/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	3278.5700	2944.6300	3.2786	2.9446	0
21/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3199.1300	3528.0000	3.1991	3.5280	0
21/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	3304.2900	2968.7700	3.3043	2.9688	0
21/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3176.8500	3504.1400	3.1769	3.5041	0
21/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	3330.3000	2993.2100	3.3303	2.9932	0
21/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3154.9200	3480.6400	3.1549	3.4806	0
21/11/2023	R214 On 07-November-24			Bond Future	12.2474	12.3916	61.1213	60.4424	0
21/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4601.7600	4209.2700	4.6018	4.2093	0
21/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	2962.6200	3249.0000	2.9626	3.2490	0
21/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4629.0900	4235.3100	4.6291	4.2353	0
21/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	2944.4800	3229.5700	2.9445	3.2296	0
21/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4656.7200	4261.6500	4.6567	4.2617	0
21/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	2926.6800	3210.4800	2.9267	3.2105	0
21/11/2023	R214 On 06-February-25			Bond Future	12.3683	12.5179	62.4061	61.7126	0
21/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4878.8500	4480.9400	4.8789	4.4809	0
21/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3313.3600	3608.9300	3.3134	3.6089	0
21/11/2023	R248 On 01-February-24			Bond Future	12.0768	12.2068	77.9223	77.1474	246,634
21/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	722.0100	556.5600	0.7220	0.5566	1,000
21/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4339.4200	4948.8400	4.3394	4.9488	0
21/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	2323.3500	1940.4500	2.3234	1.9405	0
21/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	1944.6400	2336.6100	1.9446	2.3366	0
21/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	2356.6100	1970.2700	2.3566	1.9703	0
21/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	1918.3300	2306.8600	1.9183	2.3069	0
21/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2390.0800	2000.3200	2.3901	2.0003	0
21/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	1892.3100	2277.4200	1.8923	2.2774	0
21/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2881.2200	2444.7100	2.8812	2.4447	100
21/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1559.4400	1897.8000	1.5594	1.8978	0
21/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	6216.6800	5581.8200	6.2167	5.5818	0
21/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	484.4300	624.4400	0.4844	0.6244	1,100
21/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	7436.0200	6761.3200	7.4360	6.7613	0
21/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	321.8500	422.0200	0.3219	0.4220	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9828.1500	9103.7600	9.8282	9.1038	0
21/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	143.6400	194.1200	0.1436	0.1941	1,100
21/11/2023	R248 On 02-May-24			Bond Future	12.1685	12.3032	75.1951	74.4031	12,631
21/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1276.0800	1071.4500	1.2761	1.0715	1,500
21/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6097.3100	6684.6900	6.0973	6.6847	0
21/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1391.1000	1172.8800	1.3911	1.1729	0
21/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	5816.3500	6390.1400	5.8164	6.3901	0
21/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1410.9400	1190.4300	1.4109	1.1904	0
21/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	5770.5300	6342.0300	5.7705	6.3420	0
21/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1430.7800	1207.9800	1.4308	1.2080	0
21/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	5724.8100	6294.0200	5.7248	6.2940	0
21/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3997.4100	3557.3800	3.9974	3.5574	1,500
21/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2645.2600	2997.2400	2.6453	2.9972	0
21/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6869.6200	6290.6400	6.8696	6.2906	0
21/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1374.0000	1587.0300	1.3740	1.5870	1,500
21/11/2023	R248 On 01-August-24			Bond Future	12.2642	12.4039	76.8477	76.0380	13,000
21/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	4068.4100	3656.8000	4.0684	3.6568	0
21/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	3859.5100	4257.5200	3.8595	4.2575	0
21/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	4100.1200	3686.6100	4.1001	3.6866	0
21/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	3833.0400	4229.1500	3.8330	4.2292	0
21/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	4131.6600	3716.2500	4.1317	3.7163	0
21/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	3806.4800	4200.6900	3.8065	4.2007	0
21/11/2023	R248 On 07-November-24			Bond Future	12.3723	12.5177	74.2411	73.4119	0
21/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5890.4800	5403.6700	5.8905	5.4037	0
21/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3606.7400	3949.1700	3.6067	3.9492	0
21/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5923.8800	5435.5700	5.9239	5.4356	0
21/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3585.7100	3926.6400	3.5857	3.9266	0
21/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5957.3300	5467.5300	5.9573	5.4675	0
21/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3564.8100	3904.2500	3.5648	3.9043	0
21/11/2023	R248 On 06-February-25			Bond Future	12.4976	12.6488	75.8010	74.9539	0
21/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5540.1000	5073.6100	5.5401	5.0736	0
21/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4355.4600	4736.1000	4.3555	4.7361	0
21/11/2023	X038 On 31-January-38			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
21/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0