



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](http://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
22/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	2025 On 01-February-24			Bond Future	175.1770	175.1816	175.1770	175.1816	12,060
22/11/2023	2025 On 02-May-24			Bond Future	179.0889	179.0933	179.0889	179.0933	0
22/11/2023	2025 On 01-August-24			Bond Future	181.2191	181.2309	181.2191	181.2309	0
22/11/2023	2025 On 07-November-24			Bond Future	185.6223	185.6335	185.6223	185.6335	75
22/11/2023	2029 On 01-February-24			Bond Future	127.6984	127.8360	127.6984	127.8360	7,360
22/11/2023	2029 On 02-May-24			Bond Future	129.1751	129.3224	129.1751	129.3224	0
22/11/2023	2029 On 01-August-24			Bond Future	132.0459	132.1956	132.0459	132.1956	0
22/11/2023	2029 On 07-November-24			Bond Future	133.8432	134.0026	133.8432	134.0026	66
22/11/2023	2029 On 06-February-25			Bond Future	136.6966	136.8576	136.6966	136.8576	0
22/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4296.6200	4457.5800	4.2966	4.4576	0
22/11/2023	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
22/11/2023	2030 On 01-February-24			Bond Future	10.0991	9.9290	90.8712	91.5806	66,244
22/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	477.7100	691.1200	0.4777	0.6911	400
22/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2707.0900	2211.0500	2.7071	2.2111	0
22/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	944.3200	1270.0900	0.9443	1.2701	500
22/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1817.1900	1433.5100	1.8172	1.4335	0
22/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1017.5200	1357.5200	1.0175	1.3575	1,360
22/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1722.5700	1353.1200	1.7226	1.3531	0
22/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1153.1100	1517.7300	1.1531	1.5177	500
22/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1565.3900	1220.5600	1.5654	1.2206	0
22/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1300.0800	1688.8400	1.3001	1.6888	400
22/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1420.7600	1100.0700	1.4208	1.1001	0
22/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1502.8500	1921.6300	1.5029	1.9216	200
22/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1250.3200	959.6500	1.2503	0.9597	0
22/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2086.6400	2575.1400	2.0866	2.5751	500
22/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	889.0000	668.0500	0.8890	0.6681	0
22/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3977.4700	4593.1200	3.9775	4.5931	0
22/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	332.3400	238.5400	0.3323	0.2385	700
22/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5052.1000	5703.9600	5.0521	5.7040	0
22/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	195.2600	137.6700	0.1953	0.1377	1,360
22/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5193.7500	5849.2300	5.1938	5.8492	0
22/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	182.1000	128.1300	0.1821	0.1281	0
22/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5229.2500	5885.6000	5.2293	5.8856	0
22/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	178.9600	125.8600	0.1790	0.1259	0
22/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5264.8000	5922.0000	5.2648	5.9220	0
22/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	175.8800	123.6300	0.1759	0.1236	0
22/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6630.5000	7312.2100	6.6305	7.3122	0
22/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	89.8900	62.1500	0.0899	0.0622	200
22/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6992.6900	7678.7500	6.9927	7.6788	0
22/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	75.2100	51.8200	0.0752	0.0518	500
22/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7028.9400	7715.3900	7.0289	7.7154	0
22/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	73.8900	50.8900	0.0739	0.0509	500
22/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7895.5300	8590.5000	7.8955	8.5905	0
22/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	45.1000	30.6200	0.0451	0.0306	400
22/11/2023	2030 On 02-May-24			Bond Future	10.1633	9.9838	92.8785	93.6034	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
22/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1137.4100	1417.7200	1.1374	1.4177	1,000
22/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3188.1700	2743.5300	3.1882	2.7435	0
22/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1362.2300	1677.1700	1.3622	1.6772	0
22/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2795.8700	2385.8600	2.7959	2.3859	0
22/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1378.4600	1695.7400	1.3785	1.6957	0
22/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2771.1400	2363.4700	2.7711	2.3635	0
22/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1395.0500	1714.6800	1.3951	1.7147	0
22/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2746.7900	2341.4700	2.7468	2.3415	0
22/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2013.2100	2409.5600	2.0132	2.4096	1,000
22/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2026.5900	1697.9900	2.0266	1.6980	0
22/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3105.9600	3598.7400	3.1060	3.5987	500
22/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1293.8200	1061.6500	1.2938	1.0617	0
22/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3649.1100	4177.4800	3.6491	4.1775	1,080
22/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1057.5300	860.9500	1.0575	0.8610	0
22/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4521.8600	5095.7200	4.5219	5.0957	500
22/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	777.0200	625.9300	0.7770	0.6259	0
22/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7131.0400	7786.3600	7.1310	7.7864	0
22/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	328.6600	259.0300	0.3287	0.2590	1,000
22/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8584.0900	9265.4400	8.5841	9.2654	0
22/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	196.4700	152.8700	0.1965	0.1529	1,080
22/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11131.3200	11841.4000	11.1313	11.8414	0
22/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	58.8400	43.9700	0.0588	0.0440	500
22/11/2023	2030 On 01-August-24			Bond Future	10.2369	10.0470	90.9150	91.6552	0
22/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2722.8800	3149.7900	2.7229	3.1498	0
22/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2208.6400	1895.3100	2.2086	1.8953	0
22/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2744.7300	3173.4400	2.7447	3.1734	0
22/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2192.0000	1880.4700	2.1920	1.8805	0
22/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2766.9700	3197.4600	2.7670	3.1975	0
22/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2175.7600	1866.0100	2.1758	1.8660	0
22/11/2023	2030 On 07-November-24			Bond Future	10.3075	10.1055	93.1008	93.8583	292
22/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3690.6100	4167.4200	3.6906	4.1674	0
22/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2093.7200	1812.9600	2.0937	1.8130	0
22/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3714.0800	4192.3200	3.7141	4.1923	0
22/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2080.6800	1801.3500	2.0807	1.8014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3737.6000	4217.2600	3.7376	4.2173	0
22/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2067.7200	1789.8100	2.0677	1.7898	0
22/11/2023	2030 On 06-February-25			Bond Future	10.4146	10.2003	91.0511	91.8233	0
22/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3452.1900	3908.7900	3.4522	3.9088	0
22/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2507.1600	2191.5700	2.5072	2.1916	0
22/11/2023	2032 On 01-February-24			Bond Future	10.9858	10.8231	88.4006	89.1837	86,594
22/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	153.8100	249.3900	0.1538	0.2494	1,200
22/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4990.9600	4303.5000	4.9910	4.3035	0
22/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	750.8500	1037.3400	0.7509	1.0373	500
22/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2671.4900	2174.9400	2.6715	2.1749	0
22/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1067.3500	1420.9600	1.0674	1.4210	1,200
22/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2156.3200	1726.8900	2.1563	1.7269	0
22/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1109.4000	1470.8900	1.1094	1.4709	200
22/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2101.2100	1679.6600	2.1012	1.6797	0
22/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1380.5900	1788.5200	1.3806	1.7885	8,500
22/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1792.3600	1417.2500	1.7924	1.4173	0
22/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1874.9300	2351.9700	1.8749	2.3520	500
22/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1378.6200	1072.6200	1.3786	1.0726	0
22/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2599.6400	3152.7000	2.5996	3.1527	0
22/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	974.0500	744.0700	0.9741	0.7441	17,000
22/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3342.6100	3952.7100	3.3426	3.9527	0
22/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	698.9800	526.0400	0.6990	0.5260	8,500
22/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4067.9100	4719.5500	4.0679	4.7196	0
22/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	512.7600	381.3600	0.5128	0.3814	200
22/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4368.2500	5033.9800	4.3683	5.0340	0
22/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	452.1700	334.8600	0.4522	0.3349	0
22/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4406.0800	5073.4800	4.4061	5.0735	0
22/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	445.0300	329.3900	0.4450	0.3294	0
22/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4444.0800	5113.1200	4.4441	5.1131	0
22/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	438.0900	324.0900	0.4381	0.3241	0
22/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5021.3600	5712.7200	5.0214	5.7127	0
22/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	345.1800	253.5000	0.3452	0.2535	0
22/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7010.1400	7750.6300	7.0101	7.7506	0
22/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	151.5800	109.0300	0.1516	0.1090	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7494.9100	8242.7600	7.4949	8.2428	0
22/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	124.1400	88.9500	0.1241	0.0890	1,200
22/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7939.8100	8693.3100	7.9398	8.6933	0
22/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	103.3800	73.8400	0.1034	0.0738	500
22/11/2023	2032 On 02-May-24			Bond Future	11.0758	10.9055	86.1913	86.9916	60,260
22/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1121.6200	1388.7800	1.1216	1.3888	1,000
22/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4552.0300	4018.9400	4.5520	4.0189	0
22/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1406.0600	1716.0800	1.4061	1.7161	0
22/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3957.3200	3467.0900	3.9573	3.4671	0
22/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1423.5200	1735.9800	1.4235	1.7360	0
22/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3926.2600	3438.4700	3.9263	3.4385	0
22/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1441.3200	1756.2400	1.4413	1.7562	0
22/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3895.5900	3410.2600	3.8956	3.4103	0
22/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1459.0500	1776.4100	1.4591	1.7764	500
22/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3864.8700	3381.9800	3.8649	3.3820	0
22/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1495.3200	1817.6000	1.4953	1.8176	500
22/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3804.3600	3326.3900	3.8044	3.3264	0
22/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1606.7000	1943.6900	1.6067	1.9437	1,550
22/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3626.2200	3162.9600	3.6262	3.1630	0
22/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2038.2800	2426.6800	2.0383	2.4267	1,000
22/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3054.1600	2642.3100	3.0542	2.6423	0
22/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2581.3800	3024.2900	2.5814	3.0243	500
22/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2515.0700	2157.7300	2.5151	2.1577	0
22/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2891.2200	3361.2900	2.8912	3.3613	0
22/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2267.2700	1937.0900	2.2673	1.9371	500
22/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3274.7000	3774.9800	3.2747	3.7750	1,550
22/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2006.1300	1706.1600	2.0061	1.7062	0
22/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4671.7700	5258.3300	4.6718	5.2583	0
22/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1329.5200	1115.8300	1.3295	1.1158	500
22/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8480.1600	9193.5400	8.4802	9.1935	0
22/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	484.0000	397.1300	0.4840	0.3971	1,000
22/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9487.6600	10222.1300	9.4877	10.2221	0
22/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	352.2100	286.4300	0.3522	0.2864	500
22/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10099.3200	10845.1300	10.0993	10.8451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	282.9300	228.4900	0.2829	0.2285	1,550
22/11/2023	2032 On 01-August-24			Bond Future	11.1735	10.9953	88.0860	88.9032	0
22/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2911.6600	3349.1600	2.9117	3.3492	0
22/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3110.0500	2730.3400	3.1101	2.7303	0
22/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2935.9400	3375.4200	2.9359	3.3754	0
22/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3088.6200	2710.8900	3.0886	2.7109	0
22/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2960.0300	3401.4700	2.9600	3.4015	0
22/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3067.0300	2691.2600	3.0670	2.6913	0
22/11/2023	2032 On 07-November-24			Bond Future	11.2814	11.0940	86.0357	86.8721	1,345
22/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3672.2200	4161.5000	3.6722	4.1615	0
22/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2840.6900	2493.5700	2.8407	2.4936	0
22/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3697.7800	4188.8000	3.6978	4.1888	0
22/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2822.4600	2477.0800	2.8225	2.4771	0
22/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3723.7500	4216.5000	3.7238	4.2165	0
22/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2804.6800	2461.0300	2.8047	2.4610	0
22/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4120.8700	4638.9100	4.1209	4.6389	1,615
22/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2548.9300	2230.5700	2.5489	2.2306	0
22/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9441.1500	10157.3400	9.4412	10.1573	0
22/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	830.8800	710.6700	0.8309	0.7107	1,615
22/11/2023	2032 On 06-February-25			Bond Future	11.4162	11.2196	87.8451	88.6979	0
22/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4273.4200	4785.5200	4.2734	4.7855	0
22/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2976.0800	2635.3800	2.9761	2.6354	0
22/11/2023	2033 On 01-February-24			Bond Future	122.7032	123.0630	122.7032	123.0630	8,207
22/11/2023	2033 On 02-May-24			Bond Future	123.9719	124.3471	123.9719	124.3471	0
22/11/2023	2033 On 01-August-24			Bond Future	126.7272	127.1098	126.7272	127.1098	0
22/11/2023	2033 On 07-November-24			Bond Future	128.2970	128.6954	128.2970	128.6954	0
22/11/2023	2033 On 06-February-25			Bond Future	131.0323	131.4374	131.0323	131.4374	0
22/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6092.3000	6497.3600	6.0923	6.4974	0
22/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	2037 On 01-February-24			Bond Future	12.0143	11.8684	77.3159	78.1072	139,445
22/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2140.7900	2611.1800	2.1408	2.6112	2,500
22/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1734.9800	1414.1100	1.7350	1.4141	0
22/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2849.9600	3389.2900	2.8500	3.3893	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1282.2100	1030.2800	1.2822	1.0303	0
22/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2884.2000	3426.4300	2.8842	3.4264	0
22/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1264.2500	1015.2200	1.2643	1.0152	0
22/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2918.6100	3463.7100	2.9186	3.4637	0
22/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1246.5100	1000.3500	1.2465	1.0004	0
22/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5219.8400	5896.8200	5.2198	5.8968	0
22/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	513.2100	398.9300	0.5132	0.3989	2,500
22/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9479.5100	10245.0400	9.4795	10.2450	0
22/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	103.2400	77.5100	0.1032	0.0775	2,500
22/11/2023	2037 On 02-May-24			Bond Future	12.1233	11.9718	79.0238	79.8324	0
22/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1252.0400	1523.7100	1.2520	1.5237	0
22/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5054.5900	4517.6700	5.0546	4.5177	0
22/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1269.6300	1543.8000	1.2696	1.5438	0
22/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5015.4300	4481.0100	5.0154	4.4810	0
22/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1287.3700	1564.0500	1.2874	1.5641	0
22/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4976.4700	4444.5600	4.9765	4.4446	0
22/11/2023	2037 On 01-August-24			Bond Future	12.2416	12.0841	76.5051	77.3309	0
22/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3162.2900	3587.1800	3.1623	3.5872	0
22/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3956.6800	3555.7500	3.9567	3.5558	0
22/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3188.7000	3615.5600	3.1887	3.6156	0
22/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3930.3200	3531.3600	3.9303	3.5314	0
22/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3215.2100	3644.0400	3.2152	3.6440	1,383
22/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3904.1100	3507.1200	3.9041	3.5071	0
22/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6519.9700	7123.8900	6.5200	7.1239	0
22/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1904.8000	1682.9000	1.9048	1.6829	1,383
22/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8832.6000	9508.0900	8.8326	9.5081	0
22/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1225.9900	1075.6600	1.2260	1.0757	1,383
22/11/2023	2037 On 07-November-24			Bond Future	12.3623	12.1982	78.3440	79.1892	9,101
22/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4805.6000	5303.2000	4.8056	5.3032	0
22/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3754.9100	3407.2900	3.7549	3.4073	0
22/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4834.2800	5333.4200	4.8343	5.3334	0
22/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3733.5400	3387.4600	3.7335	3.3875	0
22/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4863.3400	5364.0000	4.8633	5.3640	0
22/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3712.5900	3368.0300	3.7126	3.3680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2037 On 06-February-25			Bond Future	12.5032	12.3325	75.7314	76.5933	0
22/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5231.8600	5744.3900	5.2319	5.7444	0
22/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3961.1900	3611.8000	3.9612	3.6118	0
22/11/2023	2038 On 01-February-24			Bond Future	132.0069	132.5611	132.0069	132.5611	3,583
22/11/2023	2038 On 02-May-24			Bond Future	134.9547	135.5211	134.9547	135.5211	1,706
22/11/2023	2038 On 01-August-24			Bond Future	135.8727	136.4604	135.8727	136.4604	0
22/11/2023	2038 On 07-November-24			Bond Future	139.1736	139.7749	139.1736	139.7749	0
22/11/2023	2038 On 06-February-25			Bond Future	140.0082	140.6314	140.0082	140.6314	0
22/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4778.2100	5401.3600	4.7782	5.4014	0
22/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	2040 On 01-February-24			Bond Future	12.2564	12.1157	77.5441	78.3513	128,611
22/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2180.4700	2649.3100	2.1805	2.6493	1,000
22/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1932.5300	1594.1700	1.9325	1.5942	0
22/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2274.8900	2753.9900	2.2749	2.7540	0
22/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1857.2700	1529.1700	1.8573	1.5292	0
22/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2306.8600	2789.3500	2.3069	2.7894	0
22/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1832.8100	1508.1000	1.8328	1.5081	0
22/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2338.9200	2824.7700	2.3389	2.8248	0
22/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1808.5000	1487.1500	1.8085	1.4872	0
22/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4369.1300	5007.1000	4.3691	5.0071	1,000
22/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	835.7100	666.4800	0.8357	0.6665	0
22/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8718.7600	9484.0100	8.7188	9.4840	0
22/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	181.3700	139.4200	0.1814	0.1394	1,000
22/11/2023	2040 On 02-May-24			Bond Future	12.3676	12.2217	79.2569	80.0818	0
22/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1210.3900	1469.9400	1.2104	1.4699	0
22/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5708.5200	5143.1800	5.7085	5.1432	0
22/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1227.8900	1489.9500	1.2279	1.4900	0
22/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5664.8300	5102.0000	5.6648	5.1020	0
22/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1245.7200	1510.3100	1.2457	1.5103	0
22/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5621.5500	5061.2500	5.6216	5.0613	0
22/11/2023	2040 On 01-August-24			Bond Future	12.4879	12.3363	76.4930	77.3354	0
22/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3339.6900	3771.0800	3.3397	3.7711	0
22/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4273.5800	3862.5400	4.2736	3.8625	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3367.3000	3800.7000	3.3673	3.8007	0
22/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4245.0600	3836.0300	4.2451	3.8360	0
22/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395.2700	3830.6700	3.3953	3.8307	0
22/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4216.9700	3809.9400	4.2170	3.8099	0
22/11/2023	2040 On 07-November-24			Bond Future	12.6106	12.4528	78.3314	79.1937	8,625
22/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5013.9900	5526.7900	5.0140	5.5268	0
22/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3786.1800	3436.6700	3.7862	3.4367	0
22/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5044.9300	5559.3300	5.0449	5.5593	0
22/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3764.3100	3416.4000	3.7643	3.4164	0
22/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5075.9300	5591.9400	5.0759	5.5919	0
22/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3742.5600	3396.2600	3.7426	3.3963	0
22/11/2023	2040 On 06-February-25			Bond Future	12.7518	12.5879	75.4675	76.3469	0
22/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5280.0500	5795.9300	5.2801	5.7959	0
22/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4237.9200	3874.4400	4.2379	3.8744	0
22/11/2023	2044 On 01-February-24			Bond Future	12.2977	12.1570	73.9487	74.7655	101,666
22/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1987.8500	2437.6400	1.9879	2.4376	0
22/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2147.2800	1780.2600	2.1473	1.7803	0
22/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2017.9200	2471.3100	2.0179	2.4713	0
22/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2119.6400	1756.2200	2.1196	1.7562	0
22/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2048.0800	2505.0400	2.0481	2.5050	0
22/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2092.1700	1732.3200	2.0922	1.7323	0
22/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4642.6000	5300.2000	4.6426	5.3002	0
22/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	780.0100	620.8000	0.7800	0.6208	15,000
22/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5695.3300	6397.4000	5.6953	6.3974	0
22/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	539.6600	424.9200	0.5397	0.4249	5,000
22/11/2023	2044 On 02-May-24			Bond Future	12.4038	12.2580	75.5822	76.4168	27
22/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1245.7800	1511.9900	1.2458	1.5120	0
22/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5736.4900	5168.0200	5.7365	5.1680	0
22/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1263.8500	1532.6400	1.2639	1.5326	0
22/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5692.0400	5126.1500	5.6920	5.1262	0
22/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1282.0900	1553.4600	1.2821	1.5535	0
22/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5647.8400	5084.5300	5.6478	5.0845	0
22/11/2023	2044 On 01-August-24			Bond Future	12.5182	12.3669	72.8626	73.7151	0
22/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3190.3400	3613.7800	3.1903	3.6138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4539.6900	4110.6000	4.5397	4.1106	0
22/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3217.6000	3643.1100	3.2176	3.6431	0
22/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4509.4800	4082.4600	4.5095	4.0825	0
22/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3245.2000	3672.7800	3.2452	3.6728	0
22/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4479.6700	4054.7200	4.4797	4.0547	0
22/11/2023	2044 On 07-November-24			Bond Future	12.6345	12.4772	74.6137	75.4863	0
22/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5195.5100	5721.6500	5.1955	5.7217	0
22/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3761.9300	3415.4800	3.7619	3.4155	0
22/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5226.6500	5754.3900	5.2267	5.7544	0
22/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3740.0000	3395.1500	3.7400	3.3952	0
22/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5257.8500	5787.1800	5.2579	5.7872	0
22/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3718.2000	3374.9400	3.7182	3.3749	0
22/11/2023	2044 On 06-February-25			Bond Future	12.7680	12.6046	71.7968	72.6867	0
22/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5524.8300	6056.7300	5.5248	6.0567	0
22/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4187.1900	3829.1700	4.1872	3.8292	0
22/11/2023	2046 On 01-February-24			Bond Future	116.0468	117.1347	116.0468	117.1347	11,904
22/11/2023	2046 On 02-May-24			Bond Future	116.4776	117.6005	116.4776	117.6005	4,626
22/11/2023	2046 On 01-August-24			Bond Future	119.0661	120.2128	119.0661	120.2128	0
22/11/2023	2046 On 07-November-24			Bond Future	119.7411	120.9259	119.7411	120.9259	0
22/11/2023	2046 On 06-February-25			Bond Future	122.2920	123.5003	122.2920	123.5003	0
22/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8281.9600	9490.2900	8.2820	9.4903	0
22/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	2050 On 01-February-24			Bond Future	115.9354	116.9539	115.9354	116.9539	10,813
22/11/2023	2050 On 02-May-24			Bond Future	118.5243	119.5653	118.5243	119.5653	3,316
22/11/2023	2050 On 01-August-24			Bond Future	118.8400	119.9141	118.8400	119.9141	0
22/11/2023	2050 On 07-November-24			Bond Future	121.7273	122.8265	121.7273	122.8265	0
22/11/2023	2050 On 06-February-25			Bond Future	121.9450	123.0783	121.9450	123.0783	0
22/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	6345.0100	7478.3300	6.3450	7.4783	0
22/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	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
22/11/2023	AL37 On 01-February-24			Index Future	936.6710	941.9960	936.6710	941.9960	0
22/11/2023	AL37 On 02-May-24			Index Future	957.3620	962.8050	957.3620	962.8050	0
22/11/2023	AL37 On 01-August-24			Index Future	978.4210	983.9820	978.4210	983.9820	0
22/11/2023	AL37 On 07-November-24			Index Future	1001.9690	1007.6620	1001.9690	1,007.6620	0
22/11/2023	AL37 On 06-February-25			Index Future	1023.1420	1028.9500	1023.1420	1,028.9500	0
22/11/2023	AL7T On 01-February-24			Index Future	1075.3140	1084.6240	1075.3140	1,084.6240	0
22/11/2023	AL7T On 02-May-24			Index Future	1099.0680	1108.5830	1099.0680	1,108.5830	0
22/11/2023	AL7T On 01-August-24			Index Future	1123.2450	1132.9660	1123.2450	1,132.9660	0
22/11/2023	AL7T On 07-November-24			Index Future	1150.2780	1160.2310	1150.2780	1,160.2310	0
22/11/2023	AL7T On 06-February-25			Index Future	1174.5840	1184.7430	1174.5840	1,184.7430	0
22/11/2023	ALBI On 01-February-24			Index Future	938.3280	946.1940	938.3280	946.1940	100
22/11/2023	ALBI On 02-May-24			Index Future	959.0570	967.0960	959.0570	967.0960	0
22/11/2023	ALBI On 01-August-24			Index Future	980.1530	988.3670	980.1530	988.3670	0
22/11/2023	ALBI On 07-November-24			Index Future	1003.7420	1012.1520	1003.7420	1,012.1520	0
22/11/2023	ALBI On 06-February-25			Index Future	1024.9520	1033.5350	1024.9520	1,033.5350	0
22/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	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
22/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	ES33 On 01-February-24			Bond Future	12.5001	12.3547	75.4307	76.0787	0
22/11/2023	ES33 On 02-May-24			Bond Future	12.6386	12.4870	73.3163	73.9786	0
22/11/2023	ES33 On 01-August-24			Bond Future	12.7853	12.6272	74.9449	75.6214	0
22/11/2023	ES33 On 07-November-24			Bond Future	12.9527	12.7869	72.9605	73.6530	0
22/11/2023	ES33 On 06-February-25			Bond Future	13.1462	12.9728	74.5102	75.2164	0
22/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	778.6200	1484.7700	0.7786	1.4848	0
22/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	ES42 On 01-February-24			Bond Future	12.9752	12.8352	71.3845	72.1103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	ES42 On 02-May-24			Bond Future	13.1064	12.9607	68.7160	69.4580	0
22/11/2023	ES42 On 01-August-24			Bond Future	13.2418	13.0905	70.2418	70.9997	0
22/11/2023	ES42 On 07-November-24			Bond Future	13.3929	13.2350	67.6784	68.4543	0
22/11/2023	ES42 On 06-February-25			Bond Future	13.5579	13.3937	69.1127	69.9041	0
22/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	719.2100	1510.6000	0.7192	1.5106	0
22/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 01-February-24			GOVI	924.7860	932.5370	924.7860	932.5370	714
22/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	448060.0000	525570.0000	44.8060	52.5570	0
22/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	447960.0000	525470.0000	44.7960	52.5470	0
22/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	447860.0000	525370.0000	44.7860	52.5370	0
22/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 02-May-24			GOVI	945.2150	953.1370	945.2150	953.1370	0
22/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	21670.0000	0.0000	2.1670	0
22/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	57550.0000	0.0000	5.7550	0.0000	0
22/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	21570.0000	0.0000	2.1570	0
22/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	57650.0000	0.0000	5.7650	0.0000	0
22/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	21470.0000	0.0000	2.1470	0
22/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	57750.0000	0.0000	5.7750	0.0000	0
22/11/2023	GOVI On 01-August-24			GOVI	966.0070	974.1010	966.0070	974.1010	0
22/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	226370.0000	307310.0000	22.6370	30.7310	0
22/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	226270.0000	307210.0000	22.6270	30.7210	0
22/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	226170.0000	307110.0000	22.6170	30.7110	0
22/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 07-November-24			GOVI	989.2560	997.5430	989.2560	997.5430	0
22/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	404760.0000	487630.0000	40.4760	48.7630	0
22/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	404660.0000	487530.0000	40.4660	48.7530	0
22/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	404560.0000	487430.0000	40.4560	48.7430	0
22/11/2023	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
22/11/2023	GOVI On 06-February-25			GOVI	1010.1600	1018.6170	1010.1600	1,018.6170	0
22/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	381600.0000	466170.0000	38.1600	46.6170	0
22/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/11/2023	IGOV On 01-February-24			Index Future	346.8000	348.4030	346.8000	348.4030	606
22/11/2023	IGOV On 02-May-24			Index Future	354.5440	356.1830	354.5440	356.1830	16
22/11/2023	IGOV On 01-August-24			Index Future	362.4250	364.0990	362.4250	364.0990	0
22/11/2023	IGOV On 07-November-24			Index Future	371.2330	372.9480	371.2330	372.9480	0
22/11/2023	IGOV On 06-February-25			Index Future	379.1560	380.9050	379.1560	380.9050	0
22/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
22/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3600	8.3380	91.6400	91.6620	0
22/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3180	91.6400	91.6820	0
22/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.2680	91.6600	91.7320	0
22/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.2380	91.6600	91.7620	0
22/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2600	8.1780	91.7400	91.8220	0
22/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.1580	91.7700	91.8420	0
22/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1100	8.0470	91.8900	91.9530	0
22/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9400	7.8670	92.0600	92.1330	0
22/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6700	7.5670	92.3300	92.4330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5300	7.4680	92.4700	92.5320	0
22/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3300	7.3780	92.6700	92.6220	0
22/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3900	7.3580	92.6100	92.6420	0
22/11/2023	R035 On 01-February-24			Bond Future	11.6706	11.5348	86.7620	87.4963	68,543
22/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	186.0600	273.2600	0.1861	0.2733	400
22/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6109.9400	5462.8300	6.1099	5.4628	0
22/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	673.8100	895.1900	0.6738	0.8952	400
22/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3707.3900	3194.4600	3.7074	3.1945	0
22/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3582.2000	4136.9900	3.5822	4.1370	0
22/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	907.4300	727.9100	0.9074	0.7279	0
22/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3619.9600	4177.0400	3.6200	4.1770	0
22/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	893.9000	716.6700	0.8939	0.7167	0
22/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3657.8500	4217.1900	3.6579	4.2172	0
22/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	880.5600	705.5900	0.8806	0.7056	0
22/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8993.8800	9701.0300	8.9939	9.7010	0
22/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	114.6700	87.5100	0.1147	0.0875	400
22/11/2023	R035 On 02-May-24			Bond Future	11.7707	11.6294	84.1666	84.9170	105,087
22/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1413.2700	1688.3600	1.4133	1.6884	0
22/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4559.0100	4083.7300	4.5590	4.0837	0
22/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1432.2600	1709.7200	1.4323	1.7097	0
22/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4522.4300	4049.5200	4.5224	4.0495	0
22/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1451.4000	1731.2400	1.4514	1.7312	0
22/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4486.0600	4015.5300	4.4861	4.0155	0
22/11/2023	R035 On 01-August-24			Bond Future	11.8766	11.7296	86.0171	86.7833	0
22/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3250.7800	3653.8400	3.2508	3.6538	0
22/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3700.7300	3337.5500	3.7007	3.3376	0
22/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3277.9400	3682.8400	3.2779	3.6828	0
22/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3675.7300	3314.3900	3.6757	3.3144	0
22/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3304.9200	3711.6600	3.3049	3.7117	0
22/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3650.5900	3291.0900	3.6506	3.2911	0
22/11/2023	R035 On 07-November-24			Bond Future	11.9983	11.8447	83.5680	84.3522	19,584
22/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4331.8900	4787.6800	4.3319	4.7877	0
22/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3467.4500	3139.0200	3.4675	3.1390	0
22/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4360.7500	4818.1100	4.3608	4.8181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3446.3500	3119.4900	3.4464	3.1195	0
22/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4389.6900	4848.6100	4.3897	4.8486	0
22/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3425.3700	3100.0700	3.4254	3.1001	0
22/11/2023	R035 On 06-February-25			Bond Future	12.1439	11.9837	85.3259	86.1255	0
22/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4859.1600	5334.4700	4.8592	5.3345	0
22/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3554.3400	3230.1200	3.5543	3.2301	0
22/11/2023	R053 On 01-February-24			Bond Future	12.2297	12.0992	99.2720	100.2700	0
22/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6064.7800	6860.7100	6.0648	6.8607	0
22/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1089.6300	887.5100	1.0896	0.8875	0
22/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6118.2000	6916.5800	6.1182	6.9166	0
22/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1074.5300	874.8600	1.0745	0.8749	0
22/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6171.5800	6972.4200	6.1716	6.9724	0
22/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1059.4800	862.2700	1.0595	0.8623	0
22/11/2023	R053 On 02-May-24			Bond Future	12.3313	12.1958	95.6002	96.6201	5,189
22/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7191.5500	7927.9400	7.1916	7.9279	0
22/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2302.6800	2019.1900	2.3027	2.0192	0
22/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7239.9600	7978.3800	7.2400	7.9784	0
22/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2283.5700	2002.1100	2.2836	2.0021	0
22/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7288.2100	8028.6600	7.2882	8.0287	0
22/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2264.4000	1984.9700	2.2644	1.9850	0
22/11/2023	R053 On 01-August-24			Bond Future	12.4376	12.2970	97.7013	98.7430	0
22/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8139.6400	8857.3200	8.1396	8.8573	0
22/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3302.4500	2978.4500	3.3025	2.9785	0
22/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8184.8900	8904.3300	8.1849	8.9043	0
22/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3281.2400	2959.0000	3.2812	2.9590	0
22/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8230.4800	8951.6600	8.2305	8.9517	0
22/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3260.4700	2939.9700	3.2605	2.9400	0
22/11/2023	R053 On 07-November-24			Bond Future	12.5538	12.4075	94.1764	95.2426	0
22/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6919.2500	7556.2800	6.9193	7.5563	0
22/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5245.1100	4815.9200	5.2451	4.8159	0
22/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6960.0000	7598.9300	6.9600	7.5989	0
22/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5216.2100	4788.9200	5.2162	4.7889	0
22/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7000.8300	7641.6500	7.0008	7.6417	0
22/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5187.4800	4762.0800	5.1875	4.7621	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	R053 On 06-February-25			Bond Future	12.6845	12.5324	96.1543	97.2417	0
22/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7374.5500	8023.3400	7.3746	8.0233	0
22/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5600.5200	5161.9600	5.6005	5.1620	0
22/11/2023	R186 On 01-February-24			Bond Future	8.8831	8.7051	105.3469	105.8024	80,781
22/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1783.2200	2162.6700	1.7832	2.1627	0
22/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	224.2000	148.1800	0.2242	0.1482	0
22/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1803.8200	2184.6000	1.8038	2.1846	0
22/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	219.7700	145.0800	0.2198	0.1451	0
22/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1824.6200	2206.6900	1.8246	2.2067	0
22/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	215.5500	142.1500	0.2156	0.1422	0
22/11/2023	R186 On 02-May-24			Bond Future	8.8722	8.6748	107.6740	108.1394	10,568
22/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	218.0100	317.4700	0.2180	0.3175	0
22/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2319.2600	1953.3400	2.3193	1.9533	0
22/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	222.8300	323.8300	0.2228	0.3238	0
22/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2299.9600	1935.5800	2.3000	1.9356	0
22/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	227.7200	330.2700	0.2277	0.3303	0
22/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2280.7300	1917.9000	2.2807	1.9179	0
22/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2408.8200	2776.0800	2.4088	2.7761	2,030
22/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	416.1400	318.0200	0.4161	0.3180	0
22/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3716.6500	4131.6600	3.7167	4.1317	0
22/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	201.3700	151.0000	0.2014	0.1510	2,030
22/11/2023	R186 On 01-August-24			Bond Future	8.8642	8.6438	104.7328	105.2077	0
22/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	980.2300	1212.3200	0.9802	1.2123	0
22/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1376.8700	1134.1400	1.3769	1.1341	0
22/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	991.5000	1224.9900	0.9915	1.2250	0
22/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1366.5600	1125.2300	1.3666	1.1252	0
22/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1003.1800	1238.0800	1.0032	1.2381	0
22/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1356.6600	1116.7400	1.3567	1.1167	0
22/11/2023	R186 On 07-November-24			Bond Future	8.8342	8.5827	107.2513	107.7369	40,888
22/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1648.8000	1942.4000	1.6488	1.9424	0
22/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1081.5100	889.4400	1.0815	0.8894	0
22/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1661.5900	1956.1900	1.6616	1.9562	0
22/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1075.1900	884.1200	1.0752	0.8841	0
22/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1674.0100	1969.6100	1.6740	1.9696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1068.5100	878.4400	1.0685	0.8784	0
22/11/2023	R186 On 06-February-25			Bond Future	8.8811	8.5931	104.1933	104.6877	0
22/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1447.6400	1729.1300	1.4476	1.7291	0
22/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1193.4100	980.5400	1.1934	0.9805	0
22/11/2023	R202 On 01-February-24			Bond Future	261.2039	261.6528	261.2039	261.6528	5,070
22/11/2023	R202 On 02-May-24			Bond Future	267.0369	267.4954	267.0369	267.4954	0
22/11/2023	R202 On 01-August-24			Bond Future	267.8474	268.3372	267.8474	268.3372	0
22/11/2023	R202 On 07-November-24			Bond Future	274.3553	274.8554	274.3553	274.8554	6
22/11/2023	R202 On 06-February-25			Bond Future	274.9465	275.4803	274.9465	275.4803	0
22/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	8156.4600	8690.3400	8.1565	8.6903	0
22/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	R209 On 01-February-24			Bond Future	11.7644	11.6183	67.0018	67.6980	12,777
22/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2662.9400	3154.0200	2.6629	3.1540	0
22/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1009.7400	804.6800	1.0097	0.8047	0
22/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2693.9800	3187.5200	2.6940	3.1875	0
22/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	995.1400	792.5400	0.9951	0.7925	0
22/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2725.1400	3221.1300	2.7251	3.2211	0
22/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	980.7200	780.5700	0.9807	0.7806	0
22/11/2023	R209 On 02-May-24			Bond Future	11.8589	11.7076	65.3288	66.0403	0
22/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1077.0300	1315.4300	1.0770	1.3154	0
22/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4404.4200	3931.3900	4.4044	3.9314	0
22/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1092.2900	1332.9200	1.0923	1.3329	0
22/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4369.7200	3898.9200	4.3697	3.8989	0
22/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1107.8400	1350.7100	1.1078	1.3507	0
22/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4335.3700	3866.8100	4.3354	3.8668	0
22/11/2023	R209 On 01-August-24			Bond Future	11.9590	11.8022	66.7649	67.4915	0
22/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2672.6900	3041.1300	2.6727	3.0411	0
22/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3502.8700	3144.7600	3.5029	3.1448	0
22/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2695.7200	3065.9400	2.6957	3.0659	0
22/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3479.1300	3122.8000	3.4791	3.1228	0
22/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2718.8500	3090.8500	2.7189	3.0909	0
22/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3455.5300	3100.9800	3.4555	3.1010	0
22/11/2023	R209 On 07-November-24			Bond Future	12.0685	11.9055	65.2125	65.9561	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
22/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3913.8200	4344.0900	3.9138	4.3441	0
22/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3277.9800	2964.5900	3.2780	2.9646	0
22/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3938.7300	4370.4400	3.9387	4.3704	0
22/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3258.2600	2946.3100	3.2583	2.9463	0
22/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3963.7000	4396.8500	3.9637	4.3969	0
22/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3238.6500	2928.1400	3.2387	2.9281	0
22/11/2023	R209 On 06-February-25			Bond Future	12.1953	12.0262	66.5840	67.3424	0
22/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4422.7400	4873.1900	4.4227	4.8732	0
22/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3346.7100	3038.7300	3.3467	3.0387	0
22/11/2023	R210 On 01-February-24			Bond Future	231.8192	232.0254	231.8192	232.0254	501
22/11/2023	R210 On 02-May-24			Bond Future	233.7208	233.9476	233.7208	233.9476	0
22/11/2023	R210 On 01-August-24			Bond Future	238.9148	239.1449	238.9148	239.1449	0
22/11/2023	R210 On 07-November-24			Bond Future	241.3581	241.6088	241.3581	241.6088	60
22/11/2023	R210 On 06-February-25			Bond Future	246.5020	246.7546	246.5020	246.7546	0
22/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6891.9800	7144.6400	6.8920	7.1446	0
22/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2023	R213 On 01-February-24			Bond Future	10.6532	10.4951	85.2515	85.9364	29,384
22/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4637.3900	5248.4900	4.6374	5.2485	0
22/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	277.4500	203.6100	0.2775	0.2036	0
22/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4673.0500	5285.2600	4.6731	5.2853	0
22/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	272.8800	200.1500	0.2729	0.2002	0
22/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4708.7400	5322.0700	4.7087	5.3221	0
22/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	268.3700	196.7600	0.2684	0.1968	0
22/11/2023	R213 On 02-May-24			Bond Future	10.7299	10.5642	83.5761	84.2760	0
22/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1346.1500	1632.2100	1.3462	1.6322	0
22/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3264.0800	2850.2200	3.2641	2.8502	0
22/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1362.6300	1650.8800	1.3626	1.6509	0
22/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3237.3300	2825.6600	3.2373	2.8257	0
22/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1379.2300	1669.6700	1.3792	1.6697	0
22/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3210.7200	2801.2400	3.2107	2.8012	0
22/11/2023	R213 On 01-August-24			Bond Future	10.8125	10.6387	85.4137	86.1284	0
22/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2746.7400	3143.8800	2.7467	3.1439	0
22/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2552.7000	2235.1500	2.5527	2.2352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2769.0000	3167.8600	2.7690	3.1679	0
22/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2534.1900	2218.3600	2.5342	2.2184	0
22/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2791.3300	3191.9200	2.7913	3.1919	0
22/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2515.7800	2201.6800	2.5158	2.2017	0
22/11/2023	R213 On 07-November-24			Bond Future	10.9105	10.7271	83.9048	84.6363	15,875
22/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3545.3600	3988.5200	3.5454	3.9885	0
22/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2367.7500	2079.4400	2.3678	2.0794	0
22/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3569.2700	4013.8900	3.5693	4.0139	0
22/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2352.7000	2065.8500	2.3527	2.0659	0
22/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3593.2300	4039.3200	3.5932	4.0393	0
22/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2337.7300	2052.3500	2.3377	2.0524	0
22/11/2023	R213 On 06-February-25			Bond Future	11.0413	10.8482	85.6716	86.4173	0
22/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3860.7700	4307.2700	3.8608	4.3073	0
22/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2685.8100	2386.6100	2.6858	2.3866	0
22/11/2023	R214 On 01-February-24			Bond Future	12.1042	11.9636	62.7798	63.4668	12,860
22/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1828.0900	2225.2700	1.8281	2.2253	0
22/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1655.1100	1365.3200	1.6551	1.3653	0
22/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1854.4700	2254.6000	1.8545	2.2546	0
22/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1633.3100	1346.4700	1.6333	1.3465	0
22/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1881.1400	2284.2000	1.8811	2.2842	0
22/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1611.8500	1327.9400	1.6119	1.3279	0
22/11/2023	R214 On 02-May-24			Bond Future	12.1970	12.0516	60.8622	61.5642	10,172
22/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1060.1300	1287.1400	1.0601	1.2871	0
22/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4754.3700	4279.3100	4.7544	4.2793	0
22/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1075.5200	1304.7100	1.0755	1.3047	0
22/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4717.3200	4244.4400	4.7173	4.2444	0
22/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1090.9000	1322.2800	1.0909	1.3223	0
22/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4680.3200	4209.6300	4.6803	4.2096	0
22/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2382.6200	2755.4700	2.3826	2.7555	10,000
22/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2752.9100	2423.6900	2.7529	2.4237	0
22/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2432.2700	2809.3200	2.4323	2.8093	7,110
22/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2706.0500	2381.0300	2.7061	2.3810	0
22/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4518.1300	5026.3300	4.5181	5.0263	0
22/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1427.9700	1234.1000	1.4280	1.2341	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
22/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6644.0900	7229.5000	6.6441	7.2295	0
22/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	801.4900	684.8300	0.8015	0.6848	17,110
22/11/2023	R214 On 01-August-24			Bond Future	12.2938	12.1435	62.2002	62.9173	0
22/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2905.1200	3278.5700	2.9051	3.2786	0
22/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3542.7200	3199.1300	3.5427	3.1991	0
22/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2929.1200	3304.2900	2.9291	3.3043	0
22/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3518.7200	3176.8500	3.5187	3.1769	0
22/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2953.4200	3330.3000	2.9534	3.3303	0
22/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3495.0800	3154.9200	3.4951	3.1549	0
22/11/2023	R214 On 07-November-24			Bond Future	12.4034	12.2474	60.3873	61.1213	0
22/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4167.3800	4601.7600	4.1674	4.6018	0
22/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3262.2300	2962.6200	3.2622	2.9626	0
22/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4193.3100	4629.0900	4.1933	4.6291	0
22/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3242.6900	2944.4800	3.2427	2.9445	0
22/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4219.5400	4656.7200	4.2195	4.6567	0
22/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3223.4900	2926.6800	3.2235	2.9267	0
22/11/2023	R214 On 06-February-25			Bond Future	12.5299	12.3683	61.6575	62.4061	0
22/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4440.7200	4878.8500	4.4407	4.8789	0
22/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3623.8300	3313.3600	3.6238	3.3134	0
22/11/2023	R248 On 01-February-24			Bond Future	12.2123	12.0768	77.1147	77.9223	246,476
22/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	530.5700	722.0100	0.5306	0.7220	1,000
22/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4955.6100	4339.4200	4.9556	4.3394	0
22/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1895.3300	2323.3500	1.8953	2.3234	0
22/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2324.2500	1944.6400	2.3243	1.9446	0
22/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1924.9500	2356.6100	1.9250	2.3566	0
22/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2294.3000	1918.3300	2.2943	1.9183	0
22/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1954.8000	2390.0800	1.9548	2.3901	0
22/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2264.6600	1892.3100	2.2647	1.8923	0
22/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2396.9500	2881.2200	2.3970	2.8812	100
22/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1882.8000	1559.4400	1.8828	1.5594	0
22/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5533.2100	6216.6800	5.5332	6.2167	0
22/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	608.5900	484.4300	0.6086	0.4844	1,100
22/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6714.8400	7436.0200	6.7148	7.4360	0
22/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	408.3000	321.8500	0.4083	0.3219	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
22/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9061.7800	9828.1500	9.0618	9.8282	0
22/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	184.9000	143.6400	0.1849	0.1436	1,100
22/11/2023	R248 On 02-May-24			Bond Future	12.3089	12.1685	74.3698	75.1951	12,631
22/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1048.5500	1276.0800	1.0486	1.2761	1,500
22/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6695.1500	6097.3100	6.6952	6.0973	0
22/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1148.8300	1391.1000	1.1488	1.3911	0
22/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6399.4500	5816.3500	6.3995	5.8164	0
22/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1166.1900	1410.9400	1.1662	1.4109	0
22/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6351.1500	5770.5300	6.3512	5.7705	0
22/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1183.5500	1430.7800	1.1836	1.4308	0
22/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6302.9500	5724.8100	6.3030	5.7248	0
22/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3519.1500	3997.4100	3.5192	3.9974	1,500
22/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2992.3700	2645.2600	2.9924	2.6453	0
22/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6248.2800	6869.6200	6.2483	6.8696	0
22/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1578.0300	1374.0000	1.5780	1.3740	1,500
22/11/2023	R248 On 01-August-24			Bond Future	12.4097	12.2642	76.0047	76.8477	13,000
22/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3624.6400	4068.4100	3.6246	4.0684	0
22/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4258.6900	3859.5100	4.2587	3.8595	0
22/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3654.3500	4100.1200	3.6544	4.1001	0
22/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4230.2200	3833.0400	4.2302	3.8330	0
22/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3683.9100	4131.6600	3.6839	4.1317	0
22/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4201.6800	3806.4800	4.2017	3.8065	0
22/11/2023	R248 On 07-November-24			Bond Future	12.5237	12.3723	73.3783	74.2411	0
22/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5371.1000	5890.4800	5.3711	5.8905	0
22/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3950.2400	3606.7400	3.9502	3.6067	0
22/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5402.9400	5923.8800	5.4029	5.9239	0
22/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3927.6500	3585.7100	3.9277	3.5857	0
22/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5434.8400	5957.3300	5.4348	5.9573	0
22/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3905.2000	3564.8100	3.9052	3.5648	0
22/11/2023	R248 On 06-February-25			Bond Future	12.6548	12.4976	74.9210	75.8010	0
22/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5044.7400	5540.1000	5.0447	5.5401	0
22/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4740.0800	4355.4600	4.7401	4.3555	0
22/11/2023	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
22/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0