



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
23/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	2025 On 01-February-24			Bond Future	175.2020	175.1770	175.2020	175.1770	12,060
23/11/2023	2025 On 02-May-24			Bond Future	179.1145	179.0889	179.1145	179.0889	0
23/11/2023	2025 On 01-August-24			Bond Future	181.2458	181.2191	181.2458	181.2191	0
23/11/2023	2025 On 07-November-24			Bond Future	185.6500	185.6223	185.6500	185.6223	75
23/11/2023	2029 On 01-February-24			Bond Future	127.7582	127.6984	127.7582	127.6984	7,360
23/11/2023	2029 On 02-May-24			Bond Future	129.2363	129.1751	129.2363	129.1751	0
23/11/2023	2029 On 01-August-24			Bond Future	132.1088	132.0459	132.1088	132.0459	0
23/11/2023	2029 On 07-November-24			Bond Future	133.9079	133.8432	133.9079	133.8432	66
23/11/2023	2029 On 06-February-25			Bond Future	136.7633	136.6966	136.7633	136.6966	0
23/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4363.2800	4296.6200	4.3633	4.2966	0
23/11/2023	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
23/11/2023	2030 On 01-February-24			Bond Future	10.1608	10.0991	90.6152	90.8712	70,102
23/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	409.4500	477.7100	0.4095	0.4777	400
23/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2894.8000	2707.0900	2.8948	2.7071	0
23/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	835.7400	944.3200	0.8357	0.9443	500
23/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1964.5800	1817.1900	1.9646	1.8172	0
23/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	903.7000	1017.5200	0.9037	1.0175	1,360
23/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1864.7200	1722.5700	1.8647	1.7226	0
23/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1030.1700	1153.1100	1.0302	1.1531	500
23/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1698.4200	1565.3900	1.6984	1.5654	0
23/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1168.0900	1300.0800	1.1681	1.3001	400
23/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1544.7400	1420.7600	1.5447	1.4208	0
23/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1359.5600	1502.8500	1.3596	1.5029	200
23/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1363.0000	1250.3200	1.3630	1.2503	0
23/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1916.6600	2086.6400	1.9167	2.0866	500
23/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	974.9900	889.0000	0.9750	0.8890	0
23/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3757.8300	3977.4700	3.7578	3.9775	0
23/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	368.6700	332.3400	0.3687	0.3323	700
23/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4818.1900	5052.1000	4.8182	5.0521	0
23/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	217.3200	195.2600	0.2173	0.1953	1,360
23/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4958.4200	5193.7500	4.9584	5.1938	0
23/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	202.7400	182.1000	0.2027	0.1821	0
23/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4993.5800	5229.2500	4.9936	5.2293	0
23/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	199.2600	178.9600	0.1993	0.1790	0
23/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5028.7900	5264.8000	5.0288	5.2648	0
23/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	195.8400	175.8800	0.1958	0.1759	0
23/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6384.9000	6630.5000	6.3849	6.6305	0
23/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	100.2600	89.8900	0.1003	0.0899	200
23/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6745.4100	6992.6900	6.7454	6.9927	0
23/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	83.9000	75.2100	0.0839	0.0752	500
23/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6781.5000	7028.9400	6.7815	7.0289	0
23/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	82.4200	73.8900	0.0824	0.0739	500
23/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7644.8600	7895.5300	7.6449	7.8955	0
23/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	50.4000	45.1000	0.0504	0.0451	400
23/11/2023	2030 On 02-May-24			Bond Future	10.2286	10.1633	92.6169	92.8785	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
23/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1042.6200	1137.4100	1.0426	1.1374	1,000
23/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3354.9800	3188.1700	3.3550	3.1882	0
23/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1255.0400	1362.2300	1.2550	1.3622	0
23/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2950.2800	2795.8700	2.9503	2.7959	0
23/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1270.4300	1378.4600	1.2704	1.3785	0
23/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2924.7100	2771.1400	2.9247	2.7711	0
23/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1286.1700	1395.0500	1.2862	1.3951	0
23/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2899.5100	2746.7900	2.8995	2.7468	0
23/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1876.3100	2013.2100	1.8763	2.0132	1,000
23/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2151.2900	2026.5900	2.1513	2.0266	0
23/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2933.0800	3105.9600	2.9331	3.1060	500
23/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1382.5400	1293.8200	1.3825	1.2938	0
23/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3462.7400	3649.1100	3.4627	3.6491	1,080
23/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1132.7600	1057.5300	1.1328	1.0575	0
23/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4318.1500	4521.8600	4.3182	4.5219	500
23/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	834.9100	777.0200	0.8349	0.7770	0
23/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6895.9800	7131.0400	6.8960	7.1310	0
23/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	355.2000	328.6600	0.3552	0.3287	1,000
23/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8339.0500	8584.0900	8.3391	8.5841	0
23/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	213.0300	196.4700	0.2130	0.1965	1,080
23/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10875.3900	11131.3200	10.8754	11.1313	0
23/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	64.5100	58.8400	0.0645	0.0588	500
23/11/2023	2030 On 01-August-24			Bond Future	10.3059	10.2369	90.6478	90.9150	0
23/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2574.2800	2722.8800	2.5743	2.7229	0
23/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2327.1800	2208.6400	2.3272	2.2086	0
23/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2595.4600	2744.7300	2.5955	2.7447	0
23/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2309.8700	2192.0000	2.3099	2.1920	0
23/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2617.0400	2766.9700	2.6170	2.7670	0
23/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2292.9700	2175.7600	2.2930	2.1758	0
23/11/2023	2030 On 07-November-24			Bond Future	10.3808	10.3075	92.8274	93.1008	1,652
23/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3523.5300	3690.6100	3.5235	3.6906	0
23/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2200.0200	2093.7200	2.2000	2.0937	0
23/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3546.4600	3714.0800	3.5465	3.7141	0
23/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2186.4400	2080.6800	2.1864	2.0807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3569.4500	3737.6000	3.5695	3.7376	0
23/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2172.9500	2067.7200	2.1730	2.0677	0
23/11/2023	2030 On 06-February-25			Bond Future	10.4925	10.4146	90.7724	91.0511	0
23/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3292.9300	3452.1900	3.2929	3.4522	0
23/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2626.6100	2507.1600	2.6266	2.5072	0
23/11/2023	2032 On 01-February-24			Bond Future	11.0417	10.9858	88.1339	88.4006	86,563
23/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	126.4800	153.8100	0.1265	0.1538	1,200
23/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5230.3400	4990.9600	5.2303	4.9910	0
23/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	661.0700	750.8500	0.6611	0.7509	500
23/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2848.4200	2671.4900	2.8484	2.6715	0
23/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	954.4000	1067.3500	0.9544	1.0674	1,200
23/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2310.0800	2156.3200	2.3101	2.1563	0
23/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	993.7000	1109.4000	0.9937	1.1094	200
23/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2252.2200	2101.2100	2.2522	2.1012	0
23/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1248.5300	1380.5900	1.2485	1.3806	8,500
23/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1927.0100	1792.3600	1.9270	1.7924	0
23/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1718.2500	1874.9300	1.7183	1.8749	500
23/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1488.6500	1378.6200	1.4887	1.3786	0
23/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2415.4800	2599.6400	2.4155	2.5996	0
23/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	1056.6000	974.0500	1.0566	0.9741	17,000
23/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3137.6600	3342.6100	3.1377	3.3426	0
23/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	760.7400	698.9800	0.7607	0.6990	8,500
23/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3847.7900	4067.9100	3.8478	4.0679	0
23/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	559.3500	512.7600	0.5594	0.5128	200
23/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4142.9900	4368.2500	4.1430	4.3683	0
23/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	493.6200	452.1700	0.4936	0.4522	0
23/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4180.2100	4406.0800	4.1802	4.4061	0
23/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	485.8700	445.0300	0.4859	0.4450	0
23/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4217.6100	4444.0800	4.2176	4.4441	0
23/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	478.3300	438.0900	0.4783	0.4381	0
23/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4786.7600	5021.3600	4.7868	5.0214	0
23/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	377.2900	345.1800	0.3773	0.3452	0
23/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6757.8300	7010.1400	6.7578	7.0101	0
23/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	165.9800	151.5800	0.1660	0.1516	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7239.9900	7494.9100	7.2400	7.4949	0
23/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	135.9300	124.1400	0.1359	0.1241	1,200
23/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7682.8900	7939.8100	7.6829	7.9398	0
23/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	113.1700	103.3800	0.1132	0.1034	500
23/11/2023	2032 On 02-May-24			Bond Future	11.1343	11.0758	85.9188	86.1913	60,260
23/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1035.1600	1121.6200	1.0352	1.1216	1,000
23/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4738.1100	4552.0300	4.7381	4.5520	0
23/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1305.0500	1406.0600	1.3051	1.4061	0
23/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4128.8500	3957.3200	4.1289	3.9573	0
23/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1321.6800	1423.5200	1.3217	1.4235	0
23/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4096.9600	3926.2600	4.0970	3.9263	0
23/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1338.6400	1441.3200	1.3386	1.4413	0
23/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4065.4500	3895.5900	4.0655	3.8956	0
23/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1355.5300	1459.0500	1.3555	1.4591	500
23/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	4033.8900	3864.8700	4.0339	3.8649	0
23/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1390.1300	1495.3200	1.3901	1.4953	500
23/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3971.7100	3804.3600	3.9717	3.8044	0
23/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1496.4600	1606.7000	1.4965	1.6067	1,550
23/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3788.5200	3626.2200	3.7885	3.6262	0
23/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1910.3000	2038.2800	1.9103	2.0383	1,000
23/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3198.7200	3054.1600	3.1987	3.0542	0
23/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2434.4200	2581.3800	2.4344	2.5814	500
23/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2640.6500	2515.0700	2.6407	2.5151	0
23/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2734.7600	2891.2200	2.7348	2.8912	0
23/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2383.3500	2267.2700	2.3834	2.2673	500
23/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3107.6100	3274.7000	3.1076	3.2747	1,550
23/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2111.5800	2006.1300	2.1116	2.0061	0
23/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4474.1700	4671.7700	4.4742	4.6718	0
23/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1404.4600	1329.5200	1.4045	1.3295	500
23/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8237.5500	8480.1600	8.2376	8.4802	0
23/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	513.9300	484.0000	0.5139	0.4840	1,000
23/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9237.7000	9487.6600	9.2377	9.4877	0
23/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	374.7900	352.2100	0.3748	0.3522	500
23/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9845.4500	10099.3200	9.8455	10.0993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	301.6000	282.9300	0.3016	0.2829	1,550
23/11/2023	2032 On 01-August-24			Bond Future	11.2346	11.1735	87.8077	88.0860	0
23/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2766.7700	2911.6600	2.7668	2.9117	0
23/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3243.4900	3110.0500	3.2435	3.1101	0
23/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2790.3700	2935.9400	2.7904	2.9359	0
23/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3221.3800	3088.6200	3.2214	3.0886	0
23/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2813.7800	2960.0300	2.8138	2.9600	0
23/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3199.1100	3067.0300	3.1991	3.0670	0
23/11/2023	2032 On 07-November-24			Bond Future	11.3457	11.2814	85.7508	86.0357	1,345
23/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3510.1700	3672.2200	3.5102	3.6722	0
23/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2963.5700	2840.6900	2.9636	2.8407	0
23/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3535.1200	3697.7800	3.5351	3.6978	0
23/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2944.7300	2822.4600	2.9447	2.8225	0
23/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3560.4800	3723.7500	3.5605	3.7238	0
23/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2926.3400	2804.6800	2.9263	2.8047	0
23/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3948.7400	4120.8700	3.9487	4.1209	1,615
23/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2661.7300	2548.9300	2.6617	2.5489	0
23/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9198.7800	9441.1500	9.1988	9.4412	0
23/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	873.4400	830.8800	0.8734	0.8309	1,615
23/11/2023	2032 On 06-February-25			Bond Future	11.4837	11.4162	87.5546	87.8451	0
23/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4103.4200	4273.4200	4.1034	4.2734	0
23/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3096.5900	2976.0800	3.0966	2.9761	0
23/11/2023	2033 On 01-February-24			Bond Future	122.6004	122.7032	122.6004	122.7032	8,079
23/11/2023	2033 On 02-May-24			Bond Future	123.8669	123.9719	123.8669	123.9719	0
23/11/2023	2033 On 01-August-24			Bond Future	126.6202	126.7272	126.6202	126.7272	0
23/11/2023	2033 On 07-November-24			Bond Future	128.1876	128.2970	128.1876	128.2970	0
23/11/2023	2033 On 06-February-25			Bond Future	130.9211	131.0323	130.9211	131.0323	0
23/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5981.1000	6092.3000	5.9811	6.0923	0
23/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	2037 On 01-February-24			Bond Future	12.0697	12.0143	77.0184	77.3159	138,841
23/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1968.4200	2140.7900	1.9684	2.1408	2,500
23/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1860.1000	1734.9800	1.8601	1.7350	0
23/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2650.4400	2849.9600	2.6504	2.8500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1380.1800	1282.2100	1.3802	1.2822	0
23/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2683.5400	2884.2000	2.6835	2.8842	0
23/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1361.0800	1264.2500	1.3611	1.2643	0
23/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2716.8100	2918.6100	2.7168	2.9186	0
23/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1342.2000	1246.5100	1.3422	1.2465	0
23/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4965.8700	5219.8400	4.9659	5.2198	0
23/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	556.7300	513.2100	0.5567	0.5132	2,500
23/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9191.1300	9479.5100	9.1911	9.4795	0
23/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	112.3500	103.2400	0.1124	0.1032	2,500
23/11/2023	2037 On 02-May-24			Bond Future	12.1809	12.1233	78.7197	79.0238	0
23/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1154.6200	1252.0400	1.1546	1.2520	0
23/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5261.2500	5054.5900	5.2613	5.0546	0
23/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1171.2600	1269.6300	1.1713	1.2696	0
23/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5221.1400	5015.4300	5.2211	5.0154	0
23/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1188.0600	1287.3700	1.1881	1.2874	0
23/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5181.2400	4976.4700	5.1812	4.9765	0
23/11/2023	2037 On 01-August-24			Bond Future	12.3015	12.2416	76.1946	76.5051	0
23/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3006.1700	3162.2900	3.0062	3.1623	0
23/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4111.0900	3956.6800	4.1111	3.9567	0
23/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3031.8200	3188.7000	3.0318	3.1887	0
23/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4083.9700	3930.3200	4.0840	3.9303	0
23/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3057.5700	3215.2100	3.0576	3.2152	1,383
23/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4057.0000	3904.1100	4.0570	3.9041	0
23/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6294.6900	6519.9700	6.2947	6.5200	0
23/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1990.0500	1904.8000	1.9901	1.9048	1,383
23/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8579.5000	8832.6000	8.5795	8.8326	0
23/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1283.4200	1225.9900	1.2834	1.2260	1,383
23/11/2023	2037 On 07-November-24			Bond Future	12.4247	12.3623	78.0261	78.3440	9,101
23/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4621.3900	4805.6000	4.6214	4.8056	0
23/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3888.6000	3754.9100	3.8886	3.7549	0
23/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4649.4900	4834.2800	4.6495	4.8343	0
23/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3866.6500	3733.5400	3.8667	3.7335	0
23/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4677.9500	4863.3400	4.6780	4.8633	0
23/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3845.1000	3712.5900	3.8451	3.7126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2037 On 06-February-25			Bond Future	12.5681	12.5032	75.4071	75.7314	0
23/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5042.3300	5231.8600	5.0423	5.2319	0
23/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4095.9000	3961.1900	4.0959	3.9612	0
23/11/2023	2038 On 01-February-24			Bond Future	131.5470	132.0069	131.5470	132.0069	3,549
23/11/2023	2038 On 02-May-24			Bond Future	134.4847	134.9547	134.4847	134.9547	1,706
23/11/2023	2038 On 01-August-24			Bond Future	135.3925	135.8727	135.3925	135.8727	0
23/11/2023	2038 On 07-November-24			Bond Future	138.6820	139.1736	138.6820	139.1736	0
23/11/2023	2038 On 06-February-25			Bond Future	139.5067	140.0082	139.5067	140.0082	0
23/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4276.7400	4778.2100	4.2767	4.7782	0
23/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	2040 On 01-February-24			Bond Future	12.3066	12.2564	77.2588	77.5441	128,611
23/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2017.2500	2180.4700	2.0173	2.1805	1,000
23/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2054.5700	1932.5300	2.0546	1.9325	0
23/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2107.9000	2274.8900	2.1079	2.2749	0
23/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1975.5400	1857.2700	1.9755	1.8573	0
23/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2138.6300	2306.8600	2.1386	2.3069	0
23/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1949.8400	1832.8100	1.9498	1.8328	0
23/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2169.4400	2338.9200	2.1694	2.3389	0
23/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1924.2800	1808.5000	1.9243	1.8085	0
23/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4143.5500	4369.1300	4.1436	4.3691	1,000
23/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	895.3900	835.7100	0.8954	0.8357	0
23/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8447.1500	8718.7600	8.4472	8.7188	0
23/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	195.0200	181.3700	0.1950	0.1814	1,000
23/11/2023	2040 On 02-May-24			Bond Future	12.4198	12.3676	78.9654	79.2569	0
23/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1122.0400	1210.3900	1.1220	1.2104	0
23/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5911.7000	5708.5200	5.9117	5.7085	0
23/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1138.6500	1227.8900	1.1387	1.2279	0
23/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5867.1200	5664.8300	5.8671	5.6648	0
23/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1155.5900	1245.7200	1.1556	1.2457	0
23/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5822.9500	5621.5500	5.8230	5.6216	0
23/11/2023	2040 On 01-August-24			Bond Future	12.5421	12.4879	76.1953	76.4930	0
23/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3189.6300	3339.6900	3.1896	3.3397	0
23/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4421.2500	4273.5800	4.4213	4.2736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3216.5200	3367.3000	3.2165	3.3673	0
23/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4392.0100	4245.0600	4.3920	4.2451	0
23/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3243.7600	3395.2700	3.2438	3.3953	0
23/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4363.1900	4216.9700	4.3632	4.2170	0
23/11/2023	2040 On 07-November-24			Bond Future	12.6670	12.6106	78.0267	78.3314	8,625
23/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4835.0500	5013.9900	4.8351	5.0140	0
23/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3911.9300	3786.1800	3.9119	3.7862	0
23/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4865.4100	5044.9300	4.8654	5.0449	0
23/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3889.4800	3764.3100	3.8895	3.7643	0
23/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4895.8400	5075.9300	4.8958	5.0759	0
23/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3867.1600	3742.5600	3.8672	3.7426	0
23/11/2023	2040 On 06-February-25			Bond Future	12.8105	12.7518	75.1567	75.4675	0
23/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5100.3100	5280.0500	5.1003	5.2801	0
23/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4368.9700	4237.9200	4.3690	4.2379	0
23/11/2023	2044 On 01-February-24			Bond Future	12.3531	12.2977	73.6311	73.9487	101,666
23/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1817.9000	1987.8500	1.8179	1.9879	0
23/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2294.9200	2147.2800	2.2949	2.1473	0
23/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1846.5200	2017.9200	1.8465	2.0179	0
23/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2265.8300	2119.6400	2.2658	2.1196	0
23/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1875.2400	2048.0800	1.8752	2.0481	0
23/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2236.9200	2092.1700	2.2369	2.0922	0
23/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4388.0600	4642.6000	4.3881	4.6426	0
23/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	843.0600	780.0100	0.8431	0.7800	15,000
23/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5422.6600	5695.3300	5.4227	5.6953	0
23/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	584.5800	539.6600	0.5846	0.5397	5,000
23/11/2023	2044 On 02-May-24			Bond Future	12.4613	12.4038	75.2576	75.5822	27
23/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1147.0200	1245.7800	1.1470	1.2458	0
23/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5962.3100	5736.4900	5.9623	5.7365	0
23/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1164.0900	1263.8500	1.1641	1.2639	0
23/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5916.8600	5692.0400	5.9169	5.6920	0
23/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1181.3300	1282.0900	1.1813	1.2821	0
23/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5871.6600	5647.8400	5.8717	5.6478	0
23/11/2023	2044 On 01-August-24			Bond Future	12.5779	12.5182	72.5311	72.8626	0
23/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3029.4000	3190.3400	3.0294	3.1903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4710.2700	4539.6900	4.7103	4.5397	0
23/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3055.8400	3217.6000	3.0558	3.2176	0
23/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4679.2400	4509.4800	4.6792	4.5095	0
23/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3082.6300	3245.2000	3.0826	3.2452	0
23/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4648.6200	4479.6700	4.6486	4.4797	0
23/11/2023	2044 On 07-November-24			Bond Future	12.6966	12.6345	74.2744	74.6137	0
23/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4994.1200	5195.5100	4.9941	5.1955	0
23/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3899.9300	3761.9300	3.8999	3.7619	0
23/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5024.6200	5226.6500	5.0246	5.2267	0
23/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3877.3600	3740.0000	3.8774	3.7400	0
23/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5055.1900	5257.8500	5.0552	5.2579	0
23/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3854.9300	3718.2000	3.8549	3.7182	0
23/11/2023	2044 On 06-February-25			Bond Future	12.8324	12.7680	71.4506	71.7968	0
23/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5321.4100	5524.8300	5.3214	5.5248	0
23/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4329.9500	4187.1900	4.3300	4.1872	0
23/11/2023	2046 On 01-February-24			Bond Future	115.7766	116.0468	115.7766	116.0468	11,904
23/11/2023	2046 On 02-May-24			Bond Future	116.2016	116.4776	116.2016	116.4776	4,626
23/11/2023	2046 On 01-August-24			Bond Future	118.7839	119.0661	118.7839	119.0661	0
23/11/2023	2046 On 07-November-24			Bond Future	119.4525	119.7411	119.4525	119.7411	0
23/11/2023	2046 On 06-February-25			Bond Future	121.9976	122.2920	121.9976	122.2920	0
23/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7987.6200	8281.9600	7.9876	8.2820	0
23/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	2050 On 01-February-24			Bond Future	115.3317	115.9354	115.3317	115.9354	10,813
23/11/2023	2050 On 02-May-24			Bond Future	117.9073	118.5243	117.9073	118.5243	3,316
23/11/2023	2050 On 01-August-24			Bond Future	118.2095	118.8400	118.2095	118.8400	0
23/11/2023	2050 On 07-November-24			Bond Future	121.0817	121.7273	121.0817	121.7273	0
23/11/2023	2050 On 06-February-25			Bond Future	121.2863	121.9450	121.2863	121.9450	0
23/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	5686.3000	6345.0100	5.6863	6.3450	0
23/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	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
23/11/2023	AL37 On 01-February-24			Index Future	934.8870	936.6710	934.8870	936.6710	0
23/11/2023	AL37 On 02-May-24			Index Future	955.5390	957.3620	955.5390	957.3620	0
23/11/2023	AL37 On 01-August-24			Index Future	976.5600	978.4210	976.5600	978.4210	0
23/11/2023	AL37 On 07-November-24			Index Future	1000.0650	1001.9690	1000.0650	1,001.9690	0
23/11/2023	AL37 On 06-February-25			Index Future	1021.2010	1023.1420	1021.2010	1,023.1420	0
23/11/2023	AL7T On 01-February-24			Index Future	1071.6480	1075.3140	1071.6480	1,075.3140	0
23/11/2023	AL7T On 02-May-24			Index Future	1095.3220	1099.0680	1095.3220	1,099.0680	0
23/11/2023	AL7T On 01-August-24			Index Future	1119.4180	1123.2450	1119.4180	1,123.2450	0
23/11/2023	AL7T On 07-November-24			Index Future	1146.3610	1150.2780	1146.3610	1,150.2780	0
23/11/2023	AL7T On 06-February-25			Index Future	1170.5900	1174.5840	1170.5900	1,174.5840	0
23/11/2023	ALBI On 01-February-24			Index Future	935.4290	938.3280	935.4290	938.3280	100
23/11/2023	ALBI On 02-May-24			Index Future	956.0940	959.0570	956.0940	959.0570	0
23/11/2023	ALBI On 01-August-24			Index Future	977.1280	980.1530	977.1280	980.1530	0
23/11/2023	ALBI On 07-November-24			Index Future	1000.6460	1003.7420	1000.6460	1,003.7420	0
23/11/2023	ALBI On 06-February-25			Index Future	1021.7950	1024.9520	1021.7950	1,024.9520	0
23/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	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
23/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	ES33 On 01-February-24			Bond Future	12.5605	12.5001	75.1636	75.4307	0
23/11/2023	ES33 On 02-May-24			Bond Future	12.7016	12.6386	73.0433	73.3163	0
23/11/2023	ES33 On 01-August-24			Bond Future	12.8511	12.7853	74.6660	74.9449	0
23/11/2023	ES33 On 07-November-24			Bond Future	13.0216	12.9527	72.6750	72.9605	0
23/11/2023	ES33 On 06-February-25			Bond Future	13.2184	13.1462	74.2189	74.5102	0
23/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	487.3200	778.6200	0.4873	0.7786	0
23/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	ES42 On 01-February-24			Bond Future	13.0305	12.9752	71.1018	71.3845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	ES42 On 02-May-24			Bond Future	13.1638	13.1064	68.4271	68.7160	0
23/11/2023	ES42 On 01-August-24			Bond Future	13.3015	13.2418	69.9466	70.2418	0
23/11/2023	ES42 On 07-November-24			Bond Future	13.4552	13.3929	67.3762	67.6784	0
23/11/2023	ES42 On 06-February-25			Bond Future	13.6228	13.5579	68.8043	69.1127	0
23/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	410.8400	719.2100	0.4108	0.7192	0
23/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 01-February-24			GOVI	921.9410	924.7860	921.9410	924.7860	714
23/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	419610.0000	448060.0000	41.9610	44.8060	0
23/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	419510.0000	447960.0000	41.9510	44.7960	0
23/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	419410.0000	447860.0000	41.9410	44.7860	0
23/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 02-May-24			GOVI	942.3080	945.2150	942.3080	945.2150	0
23/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	86620.0000	57550.0000	8.6620	5.7550	0
23/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	86720.0000	57650.0000	8.6720	5.7650	0
23/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	86820.0000	57750.0000	8.6820	5.7750	0
23/11/2023	GOVI On 01-August-24			GOVI	963.0380	966.0070	963.0380	966.0070	0
23/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	196680.0000	226370.0000	19.6680	22.6370	0
23/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	196580.0000	226270.0000	19.6580	22.6270	0
23/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	196480.0000	226170.0000	19.6480	22.6170	0
23/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 07-November-24			GOVI	986.2170	989.2560	986.2170	989.2560	0
23/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	374370.0000	404760.0000	37.4370	40.4760	0
23/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	374270.0000	404660.0000	37.4270	40.4660	0
23/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	374170.0000	404560.0000	37.4170	40.4560	0
23/11/2023	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
23/11/2023	GOVI On 06-February-25			GOVI	1007.0610	1010.1600	1007.0610	1,010.1600	0
23/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	350610.0000	381600.0000	35.0610	38.1600	0
23/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/11/2023	IGOV On 01-February-24			Index Future	345.8940	346.8000	345.8940	346.8000	606
23/11/2023	IGOV On 02-May-24			Index Future	353.6180	354.5440	353.6180	354.5440	16
23/11/2023	IGOV On 01-August-24			Index Future	361.4790	362.4250	361.4790	362.4250	0
23/11/2023	IGOV On 07-November-24			Index Future	370.2650	371.2330	370.2650	371.2330	0
23/11/2023	IGOV On 06-February-25			Index Future	378.1690	379.1560	378.1690	379.1560	0
23/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3580	8.3580	91.6420	8.3580	0
23/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
23/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2600	8.2600	91.7400	91.7400	0
23/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2300	91.7700	91.7700	0
23/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1100	8.1100	91.8900	91.8900	0
23/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9400	7.9400	92.0600	92.0600	0
23/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6700	7.6700	92.3300	92.3300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5300	7.5300	92.4700	92.4700	0
23/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3300	7.3300	92.6700	92.6700	0
23/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.3900	7.3900	92.6100	92.6100	0
23/11/2023	R035 On 01-February-24			Bond Future	11.7364	11.6706	86.4093	86.7620	67,850
23/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	150.5300	186.0600	0.1505	0.1861	400
23/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6427.1000	6109.9400	6.4271	6.1099	0
23/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	577.5200	673.8100	0.5775	0.6738	400
23/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3963.7900	3707.3900	3.9638	3.7074	0
23/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3321.3900	3582.2000	3.3214	3.5822	0
23/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	999.3100	907.4300	0.9993	0.9074	0
23/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3357.9800	3619.9600	3.3580	3.6200	0
23/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	984.6100	893.9000	0.9846	0.8939	0
23/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3394.7100	3657.8500	3.3947	3.6579	0
23/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	970.1100	880.5600	0.9701	0.8806	0
23/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8654.6200	8993.8800	8.6546	8.9939	0
23/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	128.1000	114.6700	0.1281	0.1147	400
23/11/2023	R035 On 02-May-24			Bond Future	11.8392	11.7707	83.8062	84.1666	105,087
23/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1288.6800	1413.2700	1.2887	1.4133	0
23/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4794.8500	4559.0100	4.7949	4.5590	0
23/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1306.5300	1432.2600	1.3065	1.4323	0
23/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4757.1300	4522.4300	4.7571	4.5224	0
23/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1324.5400	1451.4000	1.3245	1.4514	0
23/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4719.6300	4486.0600	4.7196	4.4861	0
23/11/2023	R035 On 01-August-24			Bond Future	11.9479	11.8766	85.6489	86.0171	0
23/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3063.1400	3250.7800	3.0631	3.2508	0
23/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3881.3100	3700.7300	3.8813	3.7007	0
23/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3089.4000	3277.9400	3.0894	3.2779	0
23/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3855.4100	3675.7300	3.8554	3.6757	0
23/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3115.4900	3304.9200	3.1155	3.3049	0
23/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3829.3800	3650.5900	3.8294	3.6506	0
23/11/2023	R035 On 07-November-24			Bond Future	12.0729	11.9983	83.1911	83.5680	19,584
23/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4118.7400	4331.8900	4.1187	4.3319	0
23/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3631.1800	3467.4500	3.6312	3.4675	0
23/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4146.8400	4360.7500	4.1468	4.3608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3609.3200	3446.3500	3.6093	3.4464	0
23/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4175.0100	4389.6900	4.1750	4.3897	0
23/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3587.5700	3425.3700	3.5876	3.4254	0
23/11/2023	R035 On 06-February-25			Bond Future	12.2217	12.1439	84.9415	85.3259	0
23/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4636.5600	4859.1600	4.6366	4.8592	0
23/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3716.2100	3554.3400	3.7162	3.5543	0
23/11/2023	R053 On 01-February-24			Bond Future	12.2800	12.2297	98.8924	99.2720	0
23/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5761.2500	6064.7800	5.7613	6.0648	0
23/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1165.7300	1089.6300	1.1657	1.0896	0
23/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5813.6900	6118.2000	5.8137	6.1182	0
23/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1149.6500	1074.5300	1.1497	1.0745	0
23/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5866.1100	6171.5800	5.8661	6.1716	0
23/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1133.6400	1059.4800	1.1336	1.0595	0
23/11/2023	R053 On 02-May-24			Bond Future	12.3835	12.3313	95.2122	95.6002	5,189
23/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6912.1200	7191.5500	6.9121	7.1916	0
23/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2411.2500	2302.6800	2.4113	2.3027	0
23/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6959.7200	7239.9600	6.9597	7.2400	0
23/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2391.3300	2283.5700	2.3913	2.2836	0
23/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7007.1800	7288.2100	7.0072	7.2882	0
23/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2371.3700	2264.4000	2.3714	2.2644	0
23/11/2023	R053 On 01-August-24			Bond Future	12.4918	12.4376	97.3050	97.7013	0
23/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	7867.6800	8139.6400	7.8677	8.1396	0
23/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3426.7900	3302.4500	3.4268	3.3025	0
23/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	7912.2400	8184.8900	7.9122	8.1849	0
23/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3404.8900	3281.2400	3.4049	3.2812	0
23/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7957.1500	8230.4800	7.9572	8.2305	0
23/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3383.4400	3260.4700	3.3834	3.2605	0
23/11/2023	R053 On 07-November-24			Bond Future	12.6103	12.5538	93.7708	94.1764	0
23/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6679.1800	6919.2500	6.6792	6.9193	0
23/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5410.6700	5245.1100	5.4107	5.2451	0
23/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6719.2000	6960.0000	6.7192	6.9600	0
23/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5381.0400	5216.2100	5.3810	5.2162	0
23/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6759.2900	7000.8300	6.7593	7.0008	0
23/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5351.5700	5187.4800	5.3516	5.1875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	R053 On 06-February-25			Bond Future	12.7433	12.6845	95.7406	96.1543	0
23/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7130.6000	7374.5500	7.1306	7.3746	0
23/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5770.2900	5600.5200	5.7703	5.6005	0
23/11/2023	R186 On 01-February-24			Bond Future	8.9369	8.8831	105.2100	105.3469	77,630
23/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1671.6800	1783.2200	1.6717	1.7832	0
23/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	249.6200	224.2000	0.2496	0.2242	0
23/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1691.8200	1803.8200	1.6918	1.8038	0
23/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	244.7300	219.7700	0.2447	0.2198	0
23/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1712.1900	1824.6200	1.7122	1.8246	0
23/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	240.0800	215.5500	0.2401	0.2156	0
23/11/2023	R186 On 02-May-24			Bond Future	8.9317	8.8722	107.5341	107.6740	10,568
23/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	192.1900	218.0100	0.1922	0.2180	0
23/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2433.3400	2319.2600	2.4333	2.3193	0
23/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	196.5800	222.8300	0.1966	0.2228	0
23/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2413.6100	2299.9600	2.4136	2.3000	0
23/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	201.0400	227.7200	0.2010	0.2277	0
23/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2393.9500	2280.7300	2.3940	2.2807	0
23/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2300.6800	2408.8200	2.3007	2.4088	2,030
23/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	447.9000	416.1400	0.4479	0.4161	0
23/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3592.9400	3716.6500	3.5929	3.7167	0
23/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	217.5600	201.3700	0.2176	0.2014	2,030
23/11/2023	R186 On 01-August-24			Bond Future	8.9307	8.8642	104.5901	104.7328	0
23/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	914.8800	980.2300	0.9149	0.9802	0
23/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1454.2600	1376.8700	1.4543	1.3769	0
23/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	925.7100	991.5000	0.9257	0.9915	0
23/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1443.5100	1366.5600	1.4435	1.3666	0
23/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	936.9500	1003.1800	0.9370	1.0032	0
23/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1433.1700	1356.6600	1.4332	1.3567	0
23/11/2023	R186 On 07-November-24			Bond Future	8.9101	8.8342	107.1053	107.2513	40,888
23/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1564.5000	1648.8000	1.5645	1.6488	0
23/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1143.1800	1081.5100	1.1432	1.0815	0
23/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1576.9800	1661.5900	1.5770	1.6616	0
23/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1136.5500	1075.1900	1.1366	1.0752	0
23/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1589.0800	1674.0100	1.5891	1.6740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1129.5500	1068.5100	1.1296	1.0685	0
23/11/2023	R186 On 06-February-25			Bond Future	8.9681	8.8811	104.0448	104.1933	0
23/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1367.7200	1447.6400	1.3677	1.4476	0
23/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1262.0200	1193.4100	1.2620	1.1934	0
23/11/2023	R202 On 01-February-24			Bond Future	260.1189	261.2039	260.1189	261.2039	5,070
23/11/2023	R202 On 02-May-24			Bond Future	265.9277	267.0369	265.9277	267.0369	0
23/11/2023	R202 On 01-August-24			Bond Future	266.7143	267.8474	266.7143	267.8474	0
23/11/2023	R202 On 07-November-24			Bond Future	273.1951	274.3553	273.1951	274.3553	6
23/11/2023	R202 On 06-February-25			Bond Future	273.7628	274.9465	273.7628	274.9465	0
23/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	6972.8100	8156.4600	6.9728	8.1565	0
23/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	R209 On 01-February-24			Bond Future	11.8250	11.7644	66.7160	67.0018	14,202
23/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2465.7300	2662.9400	2.4657	2.6629	0
23/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1098.3900	1009.7400	1.0984	1.0097	0
23/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2495.6900	2693.9800	2.4957	2.6940	0
23/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1082.7100	995.1400	1.0827	0.9951	0
23/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2525.8000	2725.1400	2.5258	2.7251	0
23/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1067.2400	980.7200	1.0672	0.9807	0
23/11/2023	R209 On 02-May-24			Bond Future	11.9217	11.8589	65.0367	65.3288	0
23/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	984.6800	1077.0300	0.9847	1.0770	0
23/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4604.2200	4404.4200	4.6042	4.4044	0
23/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	999.0400	1092.2900	0.9990	1.0923	0
23/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4568.6200	4369.7200	4.5686	4.3697	0
23/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1013.6700	1107.8400	1.0137	1.1078	0
23/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4533.3500	4335.3700	4.5334	4.3354	0
23/11/2023	R209 On 01-August-24			Bond Future	12.0241	11.9590	66.4665	66.7649	0
23/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2525.8000	2672.6900	2.5258	2.6727	0
23/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3654.4400	3502.8700	3.6544	3.5029	0
23/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2548.0900	2695.7200	2.5481	2.6957	0
23/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3629.9600	3479.1300	3.6300	3.4791	0
23/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2570.4700	2718.8500	2.5705	2.7189	0
23/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3605.6100	3455.5300	3.6056	3.4555	0
23/11/2023	R209 On 07-November-24			Bond Future	12.1363	12.0685	64.9070	65.2125	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
23/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3741.0200	3913.8200	3.7410	3.9138	0
23/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3410.6900	3277.9800	3.4107	3.2780	0
23/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3765.3200	3938.7300	3.7653	3.9387	0
23/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3390.3600	3258.2600	3.3904	3.2583	0
23/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3789.6900	3963.7000	3.7897	3.9637	0
23/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3370.1500	3238.6500	3.3702	3.2387	0
23/11/2023	R209 On 06-February-25			Bond Future	12.2656	12.1953	66.2723	66.5840	0
23/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4241.7300	4422.7400	4.2417	4.4227	0
23/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3477.3700	3346.7100	3.4774	3.3467	0
23/11/2023	R210 On 01-February-24			Bond Future	231.8127	231.8192	231.8127	231.8192	501
23/11/2023	R210 On 02-May-24			Bond Future	233.7143	233.7208	233.7143	233.7208	0
23/11/2023	R210 On 01-August-24			Bond Future	238.9087	238.9148	238.9087	238.9148	0
23/11/2023	R210 On 07-November-24			Bond Future	241.3524	241.3581	241.3524	241.3581	60
23/11/2023	R210 On 06-February-25			Bond Future	246.4972	246.5020	246.4972	246.5020	0
23/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6887.1600	6891.9800	6.8872	6.8920	0
23/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/11/2023	R213 On 01-February-24			Bond Future	10.7092	10.6532	85.0104	85.2515	29,363
23/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4423.1100	4637.3900	4.4231	4.6374	0
23/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	304.2800	277.4500	0.3043	0.2775	0
23/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4458.3400	4673.0500	4.4583	4.6731	0
23/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	299.2800	272.8800	0.2993	0.2729	0
23/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4493.6200	4708.7400	4.4936	4.7087	0
23/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	294.3600	268.3700	0.2944	0.2684	0
23/11/2023	R213 On 02-May-24			Bond Future	10.7887	10.7299	83.3297	83.5761	0
23/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1249.8300	1346.1500	1.2498	1.3462	0
23/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3414.1600	3264.0800	3.4142	3.2641	0
23/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1265.5300	1362.6300	1.2655	1.3626	0
23/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3386.6300	3237.3300	3.3866	3.2373	0
23/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1281.3600	1379.2300	1.2814	1.3792	0
23/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3359.2500	3210.7200	3.3593	3.2107	0
23/11/2023	R213 On 01-August-24			Bond Future	10.8741	10.8125	85.1620	85.4137	0
23/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2610.7600	2746.7400	2.6108	2.7467	0
23/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2668.3600	2552.7000	2.6684	2.5527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2632.3900	2769.0000	2.6324	2.7690	0
23/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2649.2200	2534.1900	2.6492	2.5342	0
23/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2654.1100	2791.3300	2.6541	2.7913	0
23/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2630.2000	2515.7800	2.6302	2.5158	0
23/11/2023	R213 On 07-November-24			Bond Future	10.9755	10.9105	83.6473	83.9048	15,875
23/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3393.3300	3545.3600	3.3933	3.5454	0
23/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2473.2700	2367.7500	2.4733	2.3678	0
23/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3416.7100	3569.2700	3.4167	3.5693	0
23/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2457.6900	2352.7000	2.4577	2.3527	0
23/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3440.1400	3593.2300	3.4401	3.5932	0
23/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2442.1900	2337.7300	2.4422	2.3377	0
23/11/2023	R213 On 06-February-25			Bond Future	11.1098	11.0413	85.4090	85.6716	0
23/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3707.4700	3860.7700	3.7075	3.8608	0
23/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2795.1000	2685.8100	2.7951	2.6858	0
23/11/2023	R214 On 01-February-24			Bond Future	12.1596	12.1042	62.5126	62.7798	12,860
23/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1677.5500	1828.0900	1.6776	1.8281	0
23/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1771.7900	1655.1100	1.7718	1.6551	0
23/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1702.7400	1854.4700	1.7027	1.8545	0
23/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1748.8000	1633.3100	1.7488	1.6333	0
23/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1728.2200	1881.1400	1.7282	1.8811	0
23/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1726.1500	1611.8500	1.7262	1.6119	0
23/11/2023	R214 On 02-May-24			Bond Future	12.2543	12.1970	60.5891	60.8622	10,172
23/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	975.9200	1060.1300	0.9759	1.0601	0
23/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4943.2400	4754.3700	4.9432	4.7544	0
23/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	990.4600	1075.5200	0.9905	1.0755	0
23/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4905.3400	4717.3200	4.9053	4.7173	0
23/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1005.0000	1090.9000	1.0050	1.0909	0
23/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4867.5000	4680.3200	4.8675	4.6803	0
23/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2241.0800	2382.6200	2.2411	2.3826	10,000
23/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2884.4500	2752.9100	2.8845	2.7529	0
23/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2289.0500	2432.2700	2.2891	2.4323	7,110
23/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2835.9100	2706.0500	2.8359	2.7061	0
23/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4322.2400	4518.1300	4.3222	4.5181	0
23/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1505.1600	1427.9700	1.5052	1.4280	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
23/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6417.0200	6644.0900	6.4170	6.6441	0
23/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	847.5000	801.4900	0.8475	0.8015	17,110
23/11/2023	R214 On 01-August-24			Bond Future	12.3531	12.2938	61.9212	62.2002	0
23/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2762.9000	2905.1200	2.7629	2.9051	0
23/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3679.4800	3542.7200	3.6795	3.5427	0
23/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2786.2200	2929.1200	2.7862	2.9291	0
23/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3654.8000	3518.7200	3.6548	3.5187	0
23/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2809.8300	2953.4200	2.8098	2.9534	0
23/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3630.4700	3495.0800	3.6305	3.4951	0
23/11/2023	R214 On 07-November-24			Bond Future	12.4649	12.4034	60.1018	60.3873	0
23/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4001.2800	4167.3800	4.0013	4.1674	0
23/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3381.6500	3262.2300	3.3817	3.2622	0
23/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4026.6600	4193.3100	4.0267	4.1933	0
23/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3361.5600	3242.6900	3.3616	3.2427	0
23/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4052.3300	4219.5400	4.0523	4.2195	0
23/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3341.8000	3223.4900	3.3418	3.2235	0
23/11/2023	R214 On 06-February-25			Bond Future	12.5937	12.5299	61.3663	61.6575	0
23/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4273.3200	4440.7200	4.2733	4.4407	0
23/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3747.6900	3623.8300	3.7477	3.6238	0
23/11/2023	R248 On 01-February-24			Bond Future	12.2626	12.2123	76.8191	77.1147	246,184
23/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	464.9200	530.5700	0.4649	0.5306	1,000
23/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5185.5200	4955.6100	5.1855	4.9556	0
23/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1741.7400	1895.3300	1.7417	1.8953	0
23/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2466.2200	2324.2500	2.4662	2.3243	0
23/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1769.9800	1924.9500	1.7700	1.9250	0
23/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2434.8900	2294.3000	2.4349	2.2943	0
23/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1798.4600	1954.8000	1.7985	1.9548	0
23/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2403.8800	2264.6600	2.4039	2.2647	0
23/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2222.0000	2396.9500	2.2220	2.3970	100
23/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2003.4100	1882.8000	2.0034	1.8828	0
23/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5282.3300	5533.2100	5.2823	5.5332	0
23/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	653.2700	608.5900	0.6533	0.6086	1,100
23/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6449.7900	6714.8400	6.4498	6.7148	0
23/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	438.8100	408.3000	0.4388	0.4083	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
23/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8780.1100	9061.7800	8.7801	9.0618	0
23/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	198.7900	184.9000	0.1988	0.1849	1,100
23/11/2023	R248 On 02-May-24			Bond Future	12.3610	12.3089	74.0677	74.3698	12,631
23/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	968.4400	1048.5500	0.9684	1.0486	1,500
23/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6917.1000	6695.1500	6.9171	6.6952	0
23/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1063.3400	1148.8300	1.0633	1.1488	0
23/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6616.0200	6399.4500	6.6160	6.3995	0
23/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1079.7900	1166.1900	1.0798	1.1662	0
23/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6566.8100	6351.1500	6.5668	6.3512	0
23/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1096.2400	1183.5500	1.0962	1.1836	0
23/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6517.7000	6302.9500	6.5177	6.3030	0
23/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3345.9600	3519.1500	3.3460	3.5192	1,500
23/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3121.2400	2992.3700	3.1212	2.9924	0
23/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6021.1100	6248.2800	6.0211	6.2483	0
23/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1652.9200	1578.0300	1.6529	1.5780	1,500
23/11/2023	R248 On 01-August-24			Bond Future	12.4638	12.4097	75.6962	76.0047	13,000
23/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3464.5200	3624.6400	3.4645	3.6246	0
23/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4407.1300	4258.6900	4.4071	4.2587	0
23/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3493.4900	3654.3500	3.4935	3.6544	0
23/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4377.9200	4230.2200	4.3779	4.2302	0
23/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3522.3000	3683.9100	3.5223	3.6839	0
23/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4348.6300	4201.6800	4.3486	4.2017	0
23/11/2023	R248 On 07-November-24			Bond Future	12.5799	12.5237	73.0625	73.3783	0
23/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5183.0300	5371.1000	5.1830	5.3711	0
23/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4077.9600	3950.2400	4.0780	3.9502	0
23/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5214.2900	5402.9400	5.2143	5.4029	0
23/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4054.7900	3927.6500	4.0548	3.9277	0
23/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5245.6100	5434.8400	5.2456	5.4348	0
23/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4031.7600	3905.2000	4.0318	3.9052	0
23/11/2023	R248 On 06-February-25			Bond Future	12.7132	12.6548	74.5989	74.9210	0
23/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4866.1300	5044.7400	4.8661	5.0447	0
23/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4883.6000	4740.0800	4.8836	4.7401	0
23/11/2023	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
23/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0