



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/10/2023 TO: 16/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	2025 On 02-November-23			Bond Future	172.81	172.7769	172.8071	172.7769	4,757.00
16/10/2023	2025 On 01-February-24			Bond Future	174.87	174.8364	174.8669	174.8364	9,802.00
16/10/2023	2025 On 02-May-24			Bond Future	178.83	178.7940	178.8254	178.7940	0.00
16/10/2023	2025 On 01-August-24			Bond Future	181.10	181.0652	181.0981	181.0652	0.00
16/10/2023	2025 On 07-November-24			Bond Future	185.50	185.4630	185.4973	185.4630	0.00
16/10/2023	2029 On 02-November-23			Bond Future	124.70	124.6798	124.7016	124.6798	1,782.00
16/10/2023	2029 On 01-February-24			Bond Future	127.48	127.4595	127.4816	127.4595	2,664.00
16/10/2023	2029 On 02-May-24			Bond Future	129.00	128.9794	129.0022	128.9794	0.00
16/10/2023	2029 On 01-August-24			Bond Future	131.97	131.9433	131.9666	131.9433	0.00
16/10/2023	2029 On 07-November-24			Bond Future	133.77	133.7481	133.7723	133.7481	0.00
16/10/2023	2030 On 02-November-23			Bond Future	10.75	89.9646	89.8859	89.9646	40,531.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	766	1	1	1	0.00
16/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	791	1	1	1	0.00
16/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	741	1	1	1	0.00
16/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1	0	0	0	800.00
16/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3342	3	3	3	0.00
16/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
16/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
16/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	84	0	0	0	500.00
16/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2815	3	3	3	0.00
16/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	358	0	0	0	500.00
16/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1702	2	2	2	500.00
16/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5995	6	6	6	0.00
16/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	2	0	0	0	500.00
16/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	179	0	0	0	0.00
16/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	875	1	1	1	0.00
16/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3604	4	4	4	0.00
16/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	58	0	0	0	500.00
16/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1559	2	2	2	0.00
16/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2832	3	3	3	0.00
16/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	34	0	0	0	800.00
16/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5000	5	5	5	0.00
16/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	516	1	1	1	0.00
16/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	485	1	0	1	0.00
16/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	501	1	1	1	0.00
16/10/2023	2030 On 01-February-24			Bond Future	10.84	87.9423	87.8617	87.9423	55,700.00
16/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	329	0	0	0	400.00
16/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2856	3	3	3	0.00
16/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	544	1	1	1	1,360.00
16/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	656	1	1	1	400.00
16/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5213	5	5	5	0.00
16/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2990	3	3	3	0.00
16/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2963	3	3	3	0.00
16/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3017	3	3	3	0.00
16/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1004	1	1	1	500.00
16/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4452	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	515	1	1	1	500.00
16/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	737	1	1	1	200.00
16/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2095	2	2	2	0.00
16/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4113	4	4	4	0.00
16/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4421	5	4	5	0.00
16/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	598	1	1	1	500.00
16/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	513	1	1	1	500.00
16/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4019	4	4	4	0.00
16/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	582	1	1	1	200.00
16/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1459	1	1	1	700.00
16/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3494	3	3	3	0.00
16/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2816	3	3	3	0.00
16/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	506	1	1	1	500.00
16/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4398	4	4	4	0.00
16/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	937	1	1	1	0.00
16/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	961	1	1	1	0.00
16/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	949	1	1	1	0.00
16/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	372	0	0	0	400.00
16/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5568	6	6	6	0.00
16/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1008	1	1	1	1,360.00
16/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4258	4	4	4	0.00
16/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3786	4	4	4	0.00
16/10/2023	2030 On 02-May-24			Bond Future	10.94	89.9120	89.8297	89.9120	0.00
16/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	794	1	1	1	0.00
16/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	787	1	1	1	0.00
16/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	802	1	1	1	0.00
16/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6049	6	6	6	0.00
16/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2081	2	2	2	1,080.00
16/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	677	1	1	1	1,000.00
16/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1102	1	1	1	1,000.00
16/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4773	5	5	5	0.00
16/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2693	3	3	3	500.00
16/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8403	8	8	8	0.00
16/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1733	2	2	2	500.00
16/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1997	2	2	2	0.00

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16/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	379	0	0	0	500.00
16/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2970	3	3	3	0.00
16/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1020	1	1	1	1,000.00
16/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5776	6	6	6	0.00
16/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4165	4	4	4	0.00
16/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	710	1	1	1	1,080.00
16/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2538	3	3	3	0.00
16/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5203	5	5	5	0.00
16/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5269	5	5	5	0.00
16/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5236	5	5	5	0.00
16/10/2023	2030 On 01-August-24			Bond Future	11.04	87.9517	87.8675	87.9517	0.00
16/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1554	2	2	2	0.00
16/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1540	2	2	2	0.00
16/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1568	2	2	2	0.00
16/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4024	4	4	4	0.00
16/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4073	4	4	4	0.00
16/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4049	4	4	4	0.00
16/10/2023	2030 On 07-November-24			Bond Future	11.16	90.0638	89.9779	90.0638	221.00
16/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2132	2	2	2	0.00
16/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2149	2	2	2	0.00
16/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2116	2	2	2	0.00
16/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3642	4	4	4	0.00
16/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3602	4	4	4	0.00
16/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3622	4	4	4	0.00
16/10/2023	2032 On 02-November-23			Bond Future	11.67	83.0417	82.8377	83.0417	114,450.00
16/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	39	0	0	0	0.00
16/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	35	0	0	0	0.00
16/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	44	0	0	0	0.00
16/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
16/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
16/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	512	1	1	1	0.00
16/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
16/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
16/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	991	1	1	1	0.00

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16/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	65	0	0	0	0.00
16/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
16/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	316	0	0	0	0.00
16/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
16/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	6	0	0	0	500.00
16/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2760	3	3	3	0.00
16/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1382	2	1	2	0.00
16/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	95	0	0	0	500.00
16/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2745	3	3	3	0.00
16/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5196	5	5	5	0.00
16/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1107	1	1	1	500.00
16/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1894	2	2	2	500.00
16/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4598	4	5	4	0.00
16/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	486	0	0	0	500.00
16/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3176	3	3	3	500.00
16/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5246	5	5	5	0.00
16/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	837	1	1	1	15,500.00
16/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6408	6	6	6	0.00
16/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3907	4	4	4	0.00
16/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2063	2	2	2	0.00
16/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2150	2	2	2	0.00
16/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2107	2	2	2	0.00
16/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	330	0	0	0	0.00
16/10/2023	2032 On 01-February-24			Bond Future	11.79	84.8726	84.6640	84.8726	82,308.00
16/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	483	1	0	1	1,200.00
16/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4472	5	4	5	0.00
16/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	132	0	0	0	1,200.00
16/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2187	2	2	2	0.00
16/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2212	2	2	2	0.00
16/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2163	2	2	2	0.00
16/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	802	1	1	1	500.00
16/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4840	5	5	5	0.00
16/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	368	0	0	0	500.00
16/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	498	1	0	1	200.00
16/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1972	2	2	2	0.00

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16/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4081	4	4	4	0.00
16/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	959	1	1	1	200.00
16/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5226	5	5	5	0.00
16/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2153	2	2	2	200.00
16/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4042	4	4	4	0.00
16/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	740	1	1	1	500.00
16/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6025	6	6	6	0.00
16/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1983	2	2	2	0.00
16/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1942	2	2	2	0.00
16/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1963	2	2	2	0.00
16/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5308	5	5	5	0.00
16/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8706	9	9	9	0.00
16/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	838	1	1	1	1,200.00
16/10/2023	2032 On 02-May-24			Bond Future	11.91	82.6111	82.3979	82.6111	0.00
16/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	727	1	1	1	0.00
16/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	735	1	1	1	0.00
16/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	719	1	1	1	0.00
16/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	759	1	1	1	500.00
16/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1265	1	1	1	500.00
16/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6382	7	6	7	0.00
16/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6935	7	7	7	0.00
16/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	589	1	1	1	1,000.00
16/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1007	1	1	1	1,000.00
16/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5493	6	5	6	0.00
16/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	809	1	1	1	1,550.00
16/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1634	2	2	2	1,550.00
16/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6622	6	7	6	0.00
16/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1290	1	1	1	1,000.00
16/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5816	6	6	6	0.00
16/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7812	8	8	8	0.00
16/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	913	1	1	1	1,550.00
16/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4159	4	4	4	0.00
16/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1040	1	1	1	500.00
16/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4992	5	5	5	0.00
16/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6861	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7064	7	7	7	0.00
16/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6982	7	7	7	0.00
16/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7023	7	7	7	0.00
16/10/2023	2032 On 01-August-24			Bond Future	12.04	84.4904	84.2724	84.4904	0.00
16/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1515	2	2	2	0.00
16/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1528	2	2	2	0.00
16/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1503	2	2	2	0.00
16/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5515	5	6	5	0.00
16/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5449	5	5	5	0.00
16/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5482	5	5	5	0.00
16/10/2023	2032 On 07-November-24			Bond Future	12.19	82.3518	82.1288	82.3518	243.00
16/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6444	7	6	7	0.00
16/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2262	2	2	2	1,615.00
16/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1992	2	2	2	0.00
16/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1978	2	2	2	0.00
16/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2007	2	2	2	0.00
16/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4995	5	5	5	0.00
16/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5054	5	5	5	0.00
16/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5024	5	5	5	0.00
16/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1741	2	2	2	1,615.00
16/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4597	4	5	4	0.00
16/10/2023	2033 On 02-November-23			Bond Future	116.71	117.0760	116.7117	117.0760	1,791.00
16/10/2023	2033 On 01-February-24			Bond Future	119.31	119.6861	119.3136	119.6861	6,284.00
16/10/2023	2033 On 02-May-24			Bond Future	120.55	120.9349	120.5538	120.9349	0.00
16/10/2023	2033 On 01-August-24			Bond Future	123.32	123.7139	123.3242	123.7139	0.00
16/10/2023	2033 On 07-November-24			Bond Future	124.82	125.2201	124.8218	125.2201	0.00
16/10/2023	2037 On 02-November-23			Bond Future	12.71	75.9509	75.6269	75.9509	33,917.00
16/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
16/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
16/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00
16/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5626	6	6	6	0.00
16/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	476	1	0	1	731.00
16/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	38	0	0	0	731.00
16/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3633	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	10	0	0	0	731.00
16/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1435	1	1	1	0.00
16/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6201	6	6	6	0.00
16/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6088	6	6	6	0.00
16/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6145	6	6	6	0.00
16/10/2023	2037 On 01-February-24			Bond Future	12.84	73.3693	73.0380	73.3693	123,739.00
16/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1142	1	1	1	0.00
16/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1125	1	1	1	0.00
16/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1160	1	1	1	0.00
16/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5838	6	6	6	0.00
16/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2538	3	3	3	0.00
16/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	782	1	1	1	2,500.00
16/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2109	2	2	2	2,500.00
16/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4654	4	5	4	0.00
16/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	740	1	1	1	2,500.00
16/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3766	4	4	4	0.00
16/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3835	4	4	4	0.00
16/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3800	4	4	4	0.00
16/10/2023	2037 On 02-May-24			Bond Future	12.98	75.0126	74.6739	75.0126	0.00
16/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	570	1	1	1	0.00
16/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	562	1	1	1	0.00
16/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	577	1	1	1	0.00
16/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8616	8	9	8	0.00
16/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8715	8	9	8	0.00
16/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8665	8	9	8	0.00
16/10/2023	2037 On 01-August-24			Bond Future	13.12	72.4628	72.1164	72.4628	0.00
16/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3790	4	4	4	0.00
16/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5632	6	6	6	0.00
16/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1593	2	2	2	0.00
16/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1579	2	2	2	0.00
16/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1607	2	2	2	1,383.00
16/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6684	6	7	6	0.00
16/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6762	7	7	7	0.00
16/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6723	7	7	7	0.00
16/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2414	2	2	2	1,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3564	3	4	3	1,383.00
16/10/2023	2037 On 07-November-24			Bond Future	13.28	74.2018	73.8473	74.2018	469.00
16/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2443	3	2	3	0.00
16/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2462	3	2	3	0.00
16/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2424	3	2	3	0.00
16/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5870	6	6	6	0.00
16/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5808	6	6	6	0.00
16/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5839	6	6	6	0.00
16/10/2023	2038 On 02-November-23			Bond Future	126.11	125.9418	126.1104	125.9418	2,726.00
16/10/2023	2038 On 01-February-24			Bond Future	126.91	126.7331	126.9052	126.7331	1,961.00
16/10/2023	2038 On 02-May-24			Bond Future	129.78	129.6017	129.7778	129.6017	0.00
16/10/2023	2038 On 01-August-24			Bond Future	130.69	130.5127	130.6937	130.5127	0.00
16/10/2023	2038 On 07-November-24			Bond Future	133.87	133.6819	133.8677	133.6819	0.00
16/10/2023	2040 On 02-November-23			Bond Future	12.93	76.2362	75.9767	76.2362	20,105.00
16/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4893	5	5	5	0.00
16/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1464	2	1	2	0.00
16/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
16/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
16/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
16/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	14	0	0	0	225.00
16/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1050	1	1	1	0.00
16/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
16/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	1	0	0	0	128.00
16/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	282	0	0	0	128.00
16/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3697	4	4	4	0.00
16/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	83	0	0	0	128.00
16/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2053	2	2	2	0.00
16/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6375	6	6	6	0.00
16/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4612	4	5	4	0.00
16/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8215	8	8	8	0.00
16/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	831	1	1	1	875.00
16/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7594	7	8	7	0.00
16/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7718	7	8	7	0.00
16/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7656	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	566	1	1	1	1,100.00
16/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	28	0	0	0	1,100.00
16/10/2023	2040 On 01-February-24			Bond Future	13.07	73.4105	73.1452	73.4105	137,377.00
16/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	862	1	1	1	0.00
16/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	877	1	1	1	0.00
16/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	847	1	1	1	0.00
16/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4828	5	5	5	0.00
16/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4745	5	5	5	0.00
16/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4787	5	5	5	0.00
16/10/2023	2040 On 02-May-24			Bond Future	13.20	75.0546	74.7835	75.0546	0.00
16/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	553	1	1	1	0.00
16/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	561	1	1	1	0.00
16/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	545	1	1	1	0.00
16/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9517	9	10	9	0.00
16/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9410	9	9	9	0.00
16/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9463	9	9	9	0.00
16/10/2023	2040 On 01-August-24			Bond Future	13.35	72.2554	71.9781	72.2554	0.00
16/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1714	2	2	2	0.00
16/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1729	2	2	2	0.00
16/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1699	2	2	2	0.00
16/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7148	7	7	7	0.00
16/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7065	7	7	7	0.00
16/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7107	7	7	7	0.00
16/10/2023	2040 On 07-November-24			Bond Future	13.51	73.9891	73.7054	73.9891	954.00
16/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2775	3	3	3	0.00
16/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2754	3	3	3	0.00
16/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2795	3	3	3	0.00
16/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6088	6	6	6	0.00
16/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6152	6	6	6	0.00
16/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6120	6	6	6	0.00
16/10/2023	2044 On 02-November-23			Bond Future	12.98	72.5087	72.2764	72.5087	35,281.00
16/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
16/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
16/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	401	1	0	1	0.00
16/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	954	1	1	1	0.00
16/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	4	0	0	0	5,860.00
16/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	862	1	1	1	6,375.00
16/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5530	5	6	5	0.00
16/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1646	2	2	2	5,860.00
16/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8305	8	8	8	0.00
16/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8178	8	8	8	0.00
16/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8241	8	8	8	0.00
16/10/2023	2044 On 01-February-24			Bond Future	13.11	69.7260	69.4885	69.7260	91,388.00
16/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2810	3	3	3	0.00
16/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	709	1	1	1	0.00
16/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	695	1	1	1	0.00
16/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	722	1	1	1	0.00
16/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5226	5	5	5	0.00
16/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5315	5	5	5	0.00
16/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5270	5	5	5	0.00
16/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2114	2	2	2	5,000.00
16/10/2023	2044 On 02-May-24			Bond Future	13.25	71.2876	71.0449	71.2876	0.00
16/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	548	1	1	1	0.00
16/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	541	1	1	1	0.00
16/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	556	1	1	1	0.00
16/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9459	9	9	9	0.00
16/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9568	9	10	9	0.00
16/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9514	9	10	9	0.00
16/10/2023	2044 On 01-August-24			Bond Future	13.39	68.5279	68.2797	68.5279	0.00
16/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1597	2	2	2	0.00
16/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1583	2	2	2	0.00
16/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1611	2	2	2	0.00
16/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7428	7	7	7	0.00
16/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7515	7	8	7	0.00
16/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7472	7	7	7	0.00
16/10/2023	2044 On 07-November-24			Bond Future	13.54	70.1720	69.9181	70.1720	0.00
16/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2863	3	3	3	0.00
16/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2822	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2842	3	3	3	0.00
16/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6051	6	6	6	0.00
16/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6084	6	6	6	0.00
16/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6019	6	6	6	0.00
16/10/2023	2046 On 02-November-23			Bond Future	107.36	108.0035	107.3642	108.0035	10,546.00
16/10/2023	2046 On 01-February-24			Bond Future	109.76	110.4114	109.7577	110.4114	10,593.00
16/10/2023	2046 On 02-May-24			Bond Future	110.10	110.7655	110.0971	110.7655	0.00
16/10/2023	2046 On 01-August-24			Bond Future	112.63	113.3105	112.6269	113.3105	0.00
16/10/2023	2046 On 07-November-24			Bond Future	113.16	113.8618	113.1618	113.8618	0.00
16/10/2023	2050 On 02-November-23			Bond Future	108.59	108.9318	108.5880	108.9318	9,770.00
16/10/2023	2050 On 01-February-24			Bond Future	108.76	109.1130	108.7615	109.1130	9,695.00
16/10/2023	2050 On 02-May-24			Bond Future	111.22	111.5829	111.2234	111.5829	0.00
16/10/2023	2050 On 01-August-24			Bond Future	111.48	111.8434	111.4766	111.8434	0.00
16/10/2023	2050 On 07-November-24			Bond Future	114.18	114.5590	114.1836	114.5590	0.00
16/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	AL37 On 02-November-23			Index Future	897.59	898.1370	897.5910	898.1370	0.00
16/10/2023	AL37 On 01-February-24			Index Future	917.38	917.9390	917.3770	917.9390	0.00
16/10/2023	AL37 On 02-May-24			Index Future	937.93	938.5010	937.9290	938.5010	0.00
16/10/2023	AL37 On 01-August-24			Index Future	959.27	959.8570	959.2730	959.8570	0.00
16/10/2023	AL37 On 07-November-24			Index Future	982.37	982.9600	982.3710	982.9600	0.00
16/10/2023	AL7T On 02-November-23			Index Future	1005.10	1007.5410	1005.0970	1007.5410	0.00
16/10/2023	AL7T On 01-February-24			Index Future	1027.25	1029.7550	1027.2540	1029.7550	0.00
16/10/2023	AL7T On 02-May-24			Index Future	1050.27	1052.8220	1050.2670	1052.8220	0.00
16/10/2023	AL7T On 01-August-24			Index Future	1074.17	1076.7790	1074.1680	1076.7790	0.00
16/10/2023	AL7T On 07-November-24			Index Future	1100.03	1102.6970	1100.0310	1102.6970	0.00
16/10/2023	ALBI On 02-November-23			Index Future	880.14	882.1290	880.1370	882.1290	107.00
16/10/2023	ALBI On 01-February-24			Index Future	899.54	901.5780	899.5390	901.5780	17.00
16/10/2023	ALBI On 02-May-24			Index Future	919.69	921.7740	919.6910	921.7740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	ALBI On 01-August-24			Index Future	940.62	942.7490	940.6200	942.7490	0.00
16/10/2023	ALBI On 07-November-24			Index Future	963.27	965.4400	963.2680	965.4400	0.00
16/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	ES33 On 02-November-23			Bond Future	13.17	70.4056	70.2853	70.4056	0.00
16/10/2023	ES33 On 01-February-24			Bond Future	13.34	71.9753	71.8522	71.9753	0.00
16/10/2023	ES33 On 02-May-24			Bond Future	13.51	69.8050	69.6791	69.8050	0.00
16/10/2023	ES33 On 01-August-24			Bond Future	13.68	71.4087	71.2800	71.4087	0.00
16/10/2023	ES33 On 07-November-24			Bond Future	13.89	69.3362	69.2046	69.3362	0.00
16/10/2023	ES42 On 02-November-23			Bond Future	13.66	66.0788	65.8237	66.0788	0.00
16/10/2023	ES42 On 01-February-24			Bond Future	13.81	67.5520	67.2911	67.5520	0.00
16/10/2023	ES42 On 02-May-24			Bond Future	13.98	64.8185	64.5517	64.8185	0.00
16/10/2023	ES42 On 01-August-24			Bond Future	14.14	66.3073	66.0345	66.3073	0.00
16/10/2023	ES42 On 07-November-24			Bond Future	14.33	63.6464	63.3672	63.6464	0.00
16/10/2023	GOVI On 02-November-23			GOVI	867.45	869.4170	867.4530	869.4170	417.00
16/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	183470	16	18	16	0.00
16/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	183570	16	18	16	0.00
16/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	183670	16	18	16	0.00
16/10/2023	GOVI On 01-February-24			GOVI	886.58	888.5860	886.5750	888.5860	398.00
16/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	65950	9	7	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	65850	9	7	9	0.00
16/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	65750	9	7	9	0.00
16/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-May-24			GOVI	906.44	908.4910	906.4360	908.4910	0.00
16/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	445540	42	45	42	0.00
16/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	445440	42	45	42	0.00
16/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	445340	42	45	42	0.00
16/10/2023	GOVI On 01-August-24			GOVI	927.06	929.1640	927.0640	929.1640	0.00
16/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	163260	14	16	14	0.00
16/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	163160	14	16	14	0.00
16/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	163060	14	16	14	0.00
16/10/2023	GOVI On 07-November-24			GOVI	949.39	951.5280	949.3860	951.5280	0.00
16/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	6060	3	1	3	0.00
16/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	5960	3	1	3	0.00
16/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	5860	3	1	3	0.00
16/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2023	IGOV On 02-November-23			Index Future	327.23	327.5480	327.2290	327.5480	475.00
16/10/2023	IGOV On 01-February-24			Index Future	334.52	334.8510	334.5230	334.8510	0.00
16/10/2023	IGOV On 02-May-24			Index Future	342.10	342.4310	342.0970	342.4310	0.00
16/10/2023	IGOV On 01-August-24			Index Future	349.96	350.3000	349.9590	350.3000	0.00
16/10/2023	IGOV On 07-November-24			Index Future	358.47	358.8120	358.4670	358.8120	0.00
16/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6500	91.6600	91.6500	0.00
16/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
16/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.5000	91.4900	91.5000	0.00
16/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.52	91.5000	91.4800	91.5000	0.00
16/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.55	91.4700	91.4500	91.4700	0.00
16/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.55	91.4800	91.4500	91.4800	0.00
16/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.48	91.5600	91.5200	91.5600	0.00
16/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6600	91.6200	91.6600	0.00
16/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.26	91.7900	91.7400	91.7900	0.00
16/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.19	91.8500	91.8100	91.8500	0.00
16/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.10	91.9300	91.9000	91.9300	0.00
16/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.13	91.9000	91.8700	91.9000	0.00
16/10/2023	R035 On 02-November-23			Bond Future	12.38	80.8280	80.5790	80.8280	114,861.00
16/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	36	0	0	0	6,500.00
16/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	4	0	0	0	0.00
16/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	4	0	0	0	0.00
16/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	5	0	0	0	0.00
16/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
16/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2507	3	3	3	0.00
16/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
16/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	548	1	1	1	731.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5808	6	6	6	0.00
16/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	47	0	0	0	731.00
16/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	8	0	0	0	731.00
16/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1284	1	1	1	0.00
16/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3416	3	3	3	0.00
16/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6807	7	7	7	0.00
16/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	190	0	0	0	400.00
16/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9727	9	10	9	0.00
16/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5068	5	5	5	0.00
16/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5178	5	5	5	0.00
16/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5123	5	5	5	0.00
16/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3621	3	4	3	0.00
16/10/2023	R035 On 01-February-24			Bond Future	12.52	82.6101	82.3555	82.6101	57,207.00
16/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	73	0	0	0	400.00
16/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	229	0	0	0	400.00
16/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5314	6	5	6	0.00
16/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1480	2	1	2	0.00
16/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1501	2	2	2	0.00
16/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1459	2	1	2	0.00
16/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3191	3	3	3	0.00
16/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3130	3	3	3	0.00
16/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3160	3	3	3	0.00
16/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	841	1	1	1	400.00
16/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7669	7	8	7	0.00
16/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10403	10	10	10	0.00
16/10/2023	R035 On 02-May-24			Bond Future	12.65	79.9476	79.6873	79.9476	0.00
16/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	639	1	1	1	0.00
16/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	622	1	1	1	0.00
16/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	630	1	1	1	0.00
16/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8200	8	8	8	0.00
16/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8247	8	8	8	0.00
16/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8153	8	8	8	0.00
16/10/2023	R035 On 01-August-24			Bond Future	12.78	81.7663	81.5002	81.7663	0.00
16/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1586	2	2	2	0.00
16/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1600	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1572	2	2	2	0.00
16/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6539	6	7	6	0.00
16/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6463	6	6	6	0.00
16/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6501	6	7	6	0.00
16/10/2023	R035 On 07-November-24			Bond Future	12.95	79.2126	78.9403	79.2126	0.00
16/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2185	2	2	2	0.00
16/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2167	2	2	2	0.00
16/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2203	2	2	2	0.00
16/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5866	6	6	6	0.00
16/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5930	6	6	6	0.00
16/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5898	6	6	6	0.00
16/10/2023	R053 On 02-November-23			Bond Future	12.90	91.8703	91.5666	91.8703	5,189.00
16/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	1006	1	1	1	0.00
16/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	974	1	1	1	0.00
16/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	943	1	1	1	0.00
16/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1544	1	2	1	0.00
16/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1505	1	2	1	0.00
16/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1467	1	1	1	0.00
16/10/2023	R053 On 01-February-24			Bond Future	13.02	93.8958	93.5854	93.8958	0.00
16/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2976	3	3	3	0.00
16/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2907	3	3	3	0.00
16/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2941	3	3	3	0.00
16/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3584	3	4	3	0.00
16/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3618	4	4	4	0.00
16/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3550	3	4	3	0.00
16/10/2023	R053 On 02-May-24			Bond Future	13.15	90.1336	89.8162	90.1336	0.00
16/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3907	4	4	4	0.00
16/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3873	4	4	4	0.00
16/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3941	4	4	4	0.00
16/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4701	5	5	5	0.00
16/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4768	5	5	5	0.00
16/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4734	5	5	5	0.00
16/10/2023	R053 On 01-August-24			Bond Future	13.28	92.1839	91.8594	92.1839	0.00
16/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4643	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4677	5	5	5	0.00
16/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4610	5	5	5	0.00
16/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5615	5	6	5	0.00
16/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5549	5	6	5	0.00
16/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5582	5	6	5	0.00
16/10/2023	R053 On 07-November-24			Bond Future	13.44	88.5236	88.1915	88.5236	0.00
16/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3813	4	4	4	0.00
16/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3841	4	4	4	0.00
16/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3786	4	4	4	0.00
16/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8097	8	8	8	0.00
16/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8012	8	8	8	0.00
16/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8054	8	8	8	0.00
16/10/2023	R186 On 02-November-23			Bond Future	9.35	107.0821	107.0284	107.0821	55,238.00
16/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	411	0	0	0	0.00
16/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	427	0	0	0	0.00
16/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	394	0	0	0	0.00
16/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	115	0	0	0	1,715.00
16/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2859	3	3	3	0.00
16/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3	0	0	0	1,715.00
16/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	647	1	1	1	0.00
16/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	302	0	0	0	0.00
16/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	281	0	0	0	0.00
16/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	291	0	0	0	0.00
16/10/2023	R186 On 01-February-24			Bond Future	9.38	104.1333	104.0783	104.1333	81,271.00
16/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1058	1	1	1	0.00
16/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1044	1	1	1	0.00
16/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1073	1	1	1	0.00
16/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	733	1	1	1	0.00
16/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	753	1	1	1	0.00
16/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	743	1	1	1	0.00
16/10/2023	R186 On 02-May-24			Bond Future	9.41	106.4658	106.4096	106.4658	0.00
16/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	143	0	0	0	0.00
16/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	141	0	0	0	0.00
16/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	146	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2709	3	3	3	0.00
16/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1562	2	2	2	2,030.00
16/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	458	0	0	0	2,030.00
16/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	833	1	1	1	0.00
16/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3463	3	3	3	0.00
16/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3507	3	4	3	0.00
16/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3485	3	3	3	0.00
16/10/2023	R186 On 01-August-24			Bond Future	9.43	103.5774	103.5200	103.5774	0.00
16/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	530	1	1	1	0.00
16/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	524	1	1	1	0.00
16/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	536	1	1	1	0.00
16/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2102	2	2	2	0.00
16/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2133	2	2	2	0.00
16/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2118	2	2	2	0.00
16/10/2023	R186 On 07-November-24			Bond Future	9.49	106.0655	106.0070	106.0655	3,495.00
16/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	966	1	1	1	0.00
16/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	957	1	1	1	0.00
16/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	976	1	1	1	0.00
16/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1615	2	2	2	0.00
16/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1634	2	2	2	0.00
16/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1624	2	2	2	0.00
16/10/2023	R197 On 02-November-23			Bond Future	342.71	342.6256	342.7110	342.6256	0.00
16/10/2023	R202 On 02-November-23			Bond Future	252.63	252.5840	252.6319	252.5840	4,558.00
16/10/2023	R202 On 01-February-24			Bond Future	253.29	253.2438	253.2923	253.2438	5,070.00
16/10/2023	R202 On 02-May-24			Bond Future	259.03	258.9762	259.0260	258.9762	0.00
16/10/2023	R202 On 01-August-24			Bond Future	259.89	259.8343	259.8867	259.8343	0.00
16/10/2023	R202 On 07-November-24			Bond Future	266.20	266.1441	266.1985	266.1441	0.00
16/10/2023	R209 On 02-November-23			Bond Future	12.46	62.2173	61.9546	62.2173	17,722.00
16/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	1	0	0	0	0.00
16/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	1	0	0	0	0.00
16/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	1	0	0	0	0.00
16/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5183	5	5	5	0.00
16/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5282	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5232	5	5	5	0.00
16/10/2023	R209 On 01-February-24			Bond Future	12.57	63.5891	63.3204	63.5891	10,589.00
16/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1103	1	1	1	0.00
16/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1120	1	1	1	0.00
16/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1087	1	1	1	0.00
16/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3115	3	3	3	0.00
16/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3057	3	3	3	0.00
16/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3086	3	3	3	0.00
16/10/2023	R209 On 02-May-24			Bond Future	12.69	61.8600	61.5853	61.8600	0.00
16/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	502	1	1	1	0.00
16/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	509	1	1	1	0.00
16/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	495	1	0	1	0.00
16/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7566	7	8	7	0.00
16/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7480	7	7	7	0.00
16/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7523	7	8	7	0.00
16/10/2023	R209 On 01-August-24			Bond Future	12.82	63.2672	62.9864	63.2672	0.00
16/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1355	1	1	1	0.00
16/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1367	1	1	1	0.00
16/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1343	1	1	1	0.00
16/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5952	6	6	6	0.00
16/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5883	6	6	6	0.00
16/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5917	6	6	6	0.00
16/10/2023	R209 On 07-November-24			Bond Future	12.96	61.6292	61.3418	61.6292	101.00
16/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2038	2	2	2	0.00
16/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2054	2	2	2	0.00
16/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2021	2	2	2	0.00
16/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5256	5	5	5	0.00
16/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5200	5	5	5	0.00
16/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5228	5	5	5	0.00
16/10/2023	R210 On 02-November-23			Bond Future	225.84	225.8037	225.8435	225.8037	246.00
16/10/2023	R210 On 01-February-24			Bond Future	230.88	230.8380	230.8783	230.8380	501.00
16/10/2023	R210 On 02-May-24			Bond Future	232.85	232.8111	232.8526	232.8111	0.00
16/10/2023	R210 On 01-August-24			Bond Future	238.20	238.1608	238.2034	238.1608	0.00
16/10/2023	R210 On 07-November-24			Bond Future	240.65	240.6099	240.6539	240.6099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R213 On 02-November-23			Bond Future	11.33	80.3117	80.1473	80.3117	15,385.00
16/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	265	0	0	0	0.00
16/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	280	0	0	0	0.00
16/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	252	0	0	0	0.00
16/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5504	6	6	6	0.00
16/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	82	0	0	0	731.00
16/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	939	1	1	1	731.00
16/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1742	2	2	2	0.00
16/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	5	0	0	0	731.00
16/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	479	0	0	0	0.00
16/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1182	1	1	1	0.00
16/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1125	1	1	1	0.00
16/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1154	1	1	1	0.00
16/10/2023	R213 On 01-February-24			Bond Future	11.45	82.0824	81.9143	82.0824	25,612.00
16/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2446	3	2	3	0.00
16/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2421	3	2	3	0.00
16/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2470	3	2	3	0.00
16/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1367	1	1	1	0.00
16/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1398	1	1	1	0.00
16/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1383	1	1	1	0.00
16/10/2023	R213 On 02-May-24			Bond Future	11.56	80.3615	80.1897	80.3615	0.00
16/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	702	1	1	1	0.00
16/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	695	1	1	1	0.00
16/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	710	1	1	1	0.00
16/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5928	6	6	6	0.00
16/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5999	6	6	6	0.00
16/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5964	6	6	6	0.00
16/10/2023	R213 On 01-August-24			Bond Future	11.67	82.1898	82.0141	82.1898	0.00
16/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1506	2	2	2	0.00
16/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1493	2	1	2	0.00
16/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1518	2	2	2	0.00
16/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4642	5	5	5	0.00
16/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4699	5	5	5	0.00
16/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4670	5	5	5	0.00
16/10/2023	R213 On 07-November-24			Bond Future	11.81	80.6016	80.4219	80.6016	0.00

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16/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2040	2	2	2	0.00
16/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2024	2	2	2	0.00
16/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2056	2	2	2	0.00
16/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4283	4	4	4	0.00
16/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4330	4	4	4	0.00
16/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4307	4	4	4	0.00
16/10/2023	R214 On 02-November-23			Bond Future	12.80	57.9581	57.7173	57.9581	19,507.00
16/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6436	6	6	6	0.00
16/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6541	6	7	6	0.00
16/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6489	6	6	6	0.00
16/10/2023	R214 On 01-February-24			Bond Future	12.93	59.2359	58.9898	59.2359	6,579.00
16/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	656	1	1	1	0.00
16/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	668	1	1	1	0.00
16/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	644	1	1	1	0.00
16/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4261	4	4	4	0.00
16/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4189	4	4	4	0.00
16/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4225	4	4	4	0.00
16/10/2023	R214 On 02-May-24			Bond Future	13.05	57.2575	57.0059	57.2575	0.00
16/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	462	1	0	1	0.00
16/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	468	1	0	1	0.00
16/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	456	1	0	1	0.00
16/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8006	8	8	8	0.00
16/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7914	8	8	8	0.00
16/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7960	8	8	8	0.00
16/10/2023	R214 On 01-August-24			Bond Future	13.16	58.5601	58.3028	58.5601	0.00
16/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1444	2	1	2	0.00
16/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1456	2	1	2	0.00
16/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1431	2	1	2	0.00
16/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5966	6	6	6	0.00
16/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5895	6	6	6	0.00
16/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5931	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R214 On 07-November-24			Bond Future	13.31	56.6578	56.3945	56.6578	0.00
16/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2256	2	2	2	0.00
16/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2274	2	2	2	0.00
16/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2240	2	2	2	0.00
16/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5327	5	5	5	0.00
16/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5270	5	5	5	0.00
16/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5299	5	5	5	0.00
16/10/2023	R248 On 02-November-23			Bond Future	12.90	71.2578	70.9943	71.2578	62,730.00
16/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
16/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	206	0	0	0	207.00
16/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3679	4	4	4	0.00
16/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	2	0	0	0	207.00
16/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2398	2	2	2	0.00
16/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6366	6	6	6	0.00
16/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	88	0	0	0	207.00
16/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8482	8	8	8	0.00
16/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8351	8	8	8	0.00
16/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8417	8	8	8	0.00
16/10/2023	R248 On 01-February-24			Bond Future	13.03	72.8289	72.5595	72.8289	171,878.00
16/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2650	3	3	3	0.00
16/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5328	6	5	6	0.00
16/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	665	1	1	1	0.00
16/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	676	1	1	1	0.00
16/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	653	1	1	1	0.00
16/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	860	1	1	1	100.00
16/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	182	0	0	0	1,000.00
16/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3485	4	3	4	0.00
16/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1734	2	2	2	1,000.00
16/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4901	5	5	5	0.00
16/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9162	9	9	9	0.00
16/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5637	5	6	5	0.00
16/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5541	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5589	5	6	5	0.00
16/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1006	1	1	1	1,100.00
16/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2281	2	2	2	1,100.00
16/10/2023	R248 On 02-May-24			Bond Future	13.15	70.0107	69.7353	70.0107	0.00
16/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	488	1	0	1	0.00
16/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	495	1	0	1	0.00
16/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	481	1	0	1	0.00
16/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10366	10	10	10	0.00
16/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10249	10	10	10	0.00
16/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10307	10	10	10	0.00
16/10/2023	R248 On 01-August-24			Bond Future	13.28	71.6035	71.3218	71.6035	13,000.00
16/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1819	2	2	2	0.00
16/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1834	2	2	2	0.00
16/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1803	2	2	2	0.00
16/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7120	7	7	7	0.00
16/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7035	7	7	7	0.00
16/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7078	7	7	7	0.00
16/10/2023	R248 On 07-November-24			Bond Future	13.43	68.8687	68.5806	68.8687	0.00
16/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2913	3	3	3	0.00
16/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2934	3	3	3	0.00
16/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2892	3	3	3	0.00
16/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6268	6	6	6	0.00
16/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6202	6	6	6	0.00
16/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6235	6	6	6	0.00
16/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00