



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: 24/10/2023 TO: 24/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	2025 On 02-November-23			Bond Future	172.25	172.1619	172.2463	172.1619	1,436.00
24/10/2023	2025 On 01-February-24			Bond Future	174.29	174.2092	174.2949	174.2092	10,805.00
24/10/2023	2025 On 02-May-24			Bond Future	178.22	178.1361	178.2240	178.1361	0.00
24/10/2023	2025 On 01-August-24			Bond Future	180.48	180.3933	180.4830	180.3933	0.00
24/10/2023	2025 On 07-November-24			Bond Future	184.89	184.7933	184.8858	184.7933	0.00
24/10/2023	2029 On 02-November-23			Bond Future	124.65	124.4738	124.6529	124.4738	936.00
24/10/2023	2029 On 01-February-24			Bond Future	127.44	127.2532	127.4359	127.2532	2,795.00
24/10/2023	2029 On 02-May-24			Bond Future	128.94	128.7542	128.9412	128.7542	0.00
24/10/2023	2029 On 01-August-24			Bond Future	131.90	131.7134	131.9047	131.7134	0.00
24/10/2023	2029 On 07-November-24			Bond Future	133.72	133.5259	133.7220	133.5259	0.00
24/10/2023	2030 On 02-November-23			Bond Future	10.67	89.5642	90.1891	89.5642	12,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	790	0	1	0	0.00
24/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	761	0	1	0	0.00
24/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	820	0	1	0	0.00
24/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
24/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
24/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3613	3	4	3	0.00
24/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
24/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	48	0	0	0	500.00
24/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3066	2	3	2	0.00
24/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1865	1	2	1	500.00
24/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6296	6	6	6	0.00
24/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	320	0	0	0	500.00
24/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	39	0	0	0	0.00
24/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
24/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	5	0	0	0	500.00
24/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1220	2	1	2	0.00
24/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3301	4	3	4	0.00
24/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	534	1	1	1	0.00
24/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	2	0	0	0	800.00
24/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2528	3	3	3	0.00
24/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4697	5	5	5	0.00
24/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	211	0	0	0	0.00
24/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	233	1	0	1	0.00
24/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	222	1	0	1	0.00
24/10/2023	2030 On 01-February-24			Bond Future	10.76	87.5361	88.1746	87.5361	57,241.00
24/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	300	0	0	0	400.00
24/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	638	0	1	0	400.00
24/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5450	5	5	5	0.00
24/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3012	3	3	3	0.00
24/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	515	0	1	0	1,360.00
24/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3152	3	3	3	0.00
24/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3124	3	3	3	0.00
24/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3180	3	3	3	0.00
24/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1026	1	1	1	500.00
24/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4670	4	5	4	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
24/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	486	0	0	0	500.00
24/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	734	1	1	1	200.00
24/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2205	2	2	2	0.00
24/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4321	4	4	4	0.00
24/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4638	4	5	4	0.00
24/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	570	0	1	0	500.00
24/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	417	1	0	1	500.00
24/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3679	4	4	4	0.00
24/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	477	1	0	1	200.00
24/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1256	2	1	2	700.00
24/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3178	4	3	4	0.00
24/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2525	3	3	3	0.00
24/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	412	1	0	1	500.00
24/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4055	5	4	5	0.00
24/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	788	1	1	1	0.00
24/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	809	1	1	1	0.00
24/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	798	1	1	1	0.00
24/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	852	1	1	1	1,360.00
24/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3917	4	4	4	0.00
24/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	297	0	0	0	400.00
24/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3455	4	3	4	0.00
24/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5226	6	5	6	0.00
24/10/2023	2030 On 02-May-24			Bond Future	10.86	89.4882	90.1410	89.4882	18,698.00
24/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	752	1	1	1	0.00
24/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	744	1	1	1	0.00
24/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	760	1	1	1	0.00
24/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	635	1	1	1	1,000.00
24/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1090	1	1	1	1,000.00
24/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4953	4	5	4	0.00
24/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6259	6	6	6	0.00
24/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2146	2	2	2	1,080.00
24/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1770	2	2	2	500.00
24/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2794	2	3	2	500.00
24/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8634	8	9	8	0.00
24/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	299	0	0	0	500.00

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24/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1787	2	2	2	0.00
24/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2696	3	3	3	0.00
24/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	609	1	1	1	1,080.00
24/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2292	3	2	3	0.00
24/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	888	1	1	1	1,000.00
24/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3841	4	4	4	0.00
24/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5423	6	5	6	0.00
24/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4849	5	5	5	0.00
24/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4915	5	5	5	0.00
24/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4882	5	5	5	0.00
24/10/2023	2030 On 01-August-24			Bond Future	10.95	87.5185	88.1862	87.5185	0.00
24/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1623	1	2	1	0.00
24/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1609	1	2	1	0.00
24/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1638	1	2	1	0.00
24/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3776	4	4	4	0.00
24/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3824	4	4	4	0.00
24/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3800	4	4	4	0.00
24/10/2023	2030 On 07-November-24			Bond Future	11.07	89.6296	90.3137	89.6296	221.00
24/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2254	2	2	2	0.00
24/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2237	2	2	2	0.00
24/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2271	2	2	2	0.00
24/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3388	4	3	4	0.00
24/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3427	4	3	4	0.00
24/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3407	4	3	4	0.00
24/10/2023	2032 On 02-November-23			Bond Future	11.60	82.5086	83.1652	82.5086	61,754.00
24/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	32	0	0	0	0.00
24/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	36	0	0	0	0.00
24/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	28	0	0	0	0.00
24/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
24/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1512	1	2	1	0.00
24/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
24/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
24/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	529	0	1	0	0.00
24/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	312	0	0	0	0.00

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24/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
24/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1072	1	1	1	0.00
24/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	55	0	0	0	0.00
24/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
24/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
24/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	4	0	0	0	500.00
24/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3011	2	3	2	0.00
24/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	18	0	0	0	500.00
24/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2416	3	2	3	0.00
24/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4868	6	5	6	0.00
24/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1557	2	2	2	500.00
24/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4270	5	4	5	0.00
24/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	240	1	0	1	500.00
24/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2848	4	3	4	500.00
24/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4918	6	5	6	0.00
24/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	776	1	1	1	500.00
24/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	528	1	1	1	15,500.00
24/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6080	7	6	7	0.00
24/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	133	0	0	0	0.00
24/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3579	4	4	4	0.00
24/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1816	2	2	2	0.00
24/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1728	2	2	2	0.00
24/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1772	2	2	2	0.00
24/10/2023	2032 On 01-February-24			Bond Future	11.72	84.3305	85.0013	84.3305	92,547.00
24/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	122	0	0	0	1,200.00
24/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	476	0	0	0	1,200.00
24/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4647	4	5	4	0.00
24/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2264	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2290	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2238	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	808	1	1	1	500.00
24/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5027	5	5	5	0.00
24/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	358	0	0	0	500.00
24/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4241	4	4	4	0.00
24/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	492	0	0	0	200.00

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24/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2038	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1882	2	2	2	200.00
24/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	782	1	1	1	200.00
24/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4883	5	5	5	0.00
24/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3711	4	4	4	0.00
24/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	590	1	1	1	500.00
24/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5678	6	6	6	0.00
24/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1722	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1683	2	2	2	0.00
24/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1702	2	2	2	0.00
24/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	675	1	1	1	1,200.00
24/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4964	6	5	6	0.00
24/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8358	9	8	9	0.00
24/10/2023	2032 On 02-May-24			Bond Future	11.84	82.0489	82.7348	82.0489	61,107.00
24/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	729	1	1	1	0.00
24/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	737	1	1	1	0.00
24/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	721	1	1	1	0.00
24/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	762	1	1	1	500.00
24/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	587	0	1	0	1,000.00
24/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1019	1	1	1	1,000.00
24/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5736	5	6	5	0.00
24/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	814	1	1	1	1,550.00
24/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1722	1	2	1	1,550.00
24/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1304	1	1	1	500.00
24/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6640	6	7	6	0.00
24/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7201	7	7	7	0.00
24/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	842	1	1	1	1,550.00
24/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3909	4	4	4	0.00
24/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	961	1	1	1	500.00
24/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6290	7	6	7	0.00
24/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1196	1	1	1	1,000.00
24/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5491	6	5	6	0.00
24/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4694	5	5	5	0.00
24/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6528	7	7	7	0.00
24/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7474	8	7	8	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
24/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6729	7	7	7	0.00
24/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6648	7	7	7	0.00
24/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6688	7	7	7	0.00
24/10/2023	2032 On 01-August-24			Bond Future	11.95	83.9158	84.6173	83.9158	0.00
24/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1613	1	2	1	0.00
24/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1626	1	2	1	0.00
24/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1599	1	2	1	0.00
24/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5267	6	5	6	0.00
24/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5202	6	5	6	0.00
24/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5234	6	5	6	0.00
24/10/2023	2032 On 07-November-24			Bond Future	12.10	81.7720	82.4908	81.7720	243.00
24/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6743	6	7	6	0.00
24/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2423	2	2	2	1,615.00
24/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2138	2	2	2	0.00
24/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2156	2	2	2	0.00
24/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2121	2	2	2	0.00
24/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4835	5	5	5	0.00
24/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4782	5	5	5	0.00
24/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4808	5	5	5	0.00
24/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1678	2	2	2	1,615.00
24/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4396	5	4	5	0.00
24/10/2023	2033 On 02-November-23			Bond Future	116.65	116.2887	116.6472	116.2887	965.00
24/10/2023	2033 On 01-February-24			Bond Future	119.25	118.8854	119.2514	118.8854	7,919.00
24/10/2023	2033 On 02-May-24			Bond Future	120.48	120.1016	120.4761	120.1016	0.00
24/10/2023	2033 On 01-August-24			Bond Future	123.25	122.8620	123.2451	122.8620	0.00
24/10/2023	2033 On 07-November-24			Bond Future	124.75	124.3603	124.7529	124.3603	0.00
24/10/2023	2037 On 02-November-23			Bond Future	12.62	75.3999	76.0932	75.3999	27,015.00
24/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6082	5	6	5	0.00
24/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	418	0	0	0	731.00
24/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	11	0	0	0	731.00
24/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3140	4	3	4	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
24/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
24/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	909	1	1	1	0.00
24/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5621	6	6	6	0.00
24/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5734	6	6	6	0.00
24/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5677	6	6	6	0.00
24/10/2023	2037 On 01-February-24			Bond Future	12.75	72.8086	73.5170	72.8086	135,098.00
24/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1222	1	1	1	0.00
24/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1204	1	1	1	0.00
24/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1241	1	1	1	0.00
24/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6164	6	6	6	0.00
24/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2715	2	3	2	0.00
24/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	834	1	1	1	2,500.00
24/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1807	2	2	2	2,500.00
24/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4228	5	4	5	0.00
24/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	587	1	1	1	2,500.00
24/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3368	4	3	4	0.00
24/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3435	4	3	4	0.00
24/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3401	4	3	4	0.00
24/10/2023	2037 On 02-May-24			Bond Future	12.88	74.4322	75.1564	74.4322	0.00
24/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	591	0	1	0	0.00
24/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	583	0	1	0	0.00
24/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	599	0	1	0	0.00
24/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8156	9	8	9	0.00
24/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8253	9	8	9	0.00
24/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8204	9	8	9	0.00
24/10/2023	2037 On 01-August-24			Bond Future	13.02	71.8695	72.6102	71.8695	0.00
24/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4013	4	4	4	0.00
24/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5919	5	6	5	0.00
24/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1705	1	2	1	0.00
24/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1690	1	2	1	0.00
24/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1719	1	2	1	1,383.00
24/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6303	7	6	7	0.00
24/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6379	7	6	7	0.00
24/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6341	7	6	7	0.00
24/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2208	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
24/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3293	4	3	4	1,383.00
24/10/2023	2037 On 07-November-24			Bond Future	13.17	73.6021	74.3609	73.6021	1,634.00
24/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2643	2	3	2	0.00
24/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2623	2	3	2	0.00
24/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2663	2	3	2	0.00
24/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5496	6	5	6	0.00
24/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5556	6	6	6	0.00
24/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5525	6	6	6	0.00
24/10/2023	2038 On 02-November-23			Bond Future	125.16	124.4215	125.1568	124.4215	1,922.00
24/10/2023	2038 On 01-February-24			Bond Future	125.93	125.1782	125.9295	125.1782	2,768.00
24/10/2023	2038 On 02-May-24			Bond Future	128.77	127.9997	128.7683	127.9997	1,706.00
24/10/2023	2038 On 01-August-24			Bond Future	129.66	128.8749	129.6608	128.8749	0.00
24/10/2023	2038 On 07-November-24			Bond Future	132.82	132.0175	132.8230	132.0175	0.00
24/10/2023	2040 On 02-November-23			Bond Future	12.86	75.7658	76.3329	75.7658	20,105.00
24/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5222	5	5	5	0.00
24/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1490	1	1	1	0.00
24/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
24/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	2	0	0	0	225.00
24/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1006	1	1	1	0.00
24/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
24/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	178	0	0	0	128.00
24/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3980	3	4	3	0.00
24/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	9	0	0	0	128.00
24/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1593	2	2	2	0.00
24/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6018	7	6	7	0.00
24/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	431	1	0	1	875.00
24/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4243	5	4	5	0.00
24/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7858	8	8	8	0.00
24/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7361	8	7	8	0.00
24/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7238	8	7	8	0.00
24/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7299	8	7	8	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
24/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	236	0	0	0	1,100.00
24/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	1	0	0	0	1,100.00
24/10/2023	2040 On 01-February-24			Bond Future	12.99	72.9323	73.5116	72.9323	140,890.00
24/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2061	2	2	2	1,000.00
24/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5367	5	5	5	0.00
24/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	825	1	1	1	1,000.00
24/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	886	1	1	1	0.00
24/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	902	1	1	1	0.00
24/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	871	1	1	1	0.00
24/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4485	5	4	5	0.00
24/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4404	5	4	5	0.00
24/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4444	5	4	5	0.00
24/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2560	3	3	3	0.00
24/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	862	1	1	1	1,000.00
24/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4609	5	5	5	0.00
24/10/2023	2040 On 02-May-24			Bond Future	13.13	74.5586	75.1509	74.5586	0.00
24/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	558	0	1	0	0.00
24/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	566	0	1	0	0.00
24/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	550	0	1	0	0.00
24/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9154	10	9	10	0.00
24/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9047	10	9	10	0.00
24/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9101	10	9	10	0.00
24/10/2023	2040 On 01-August-24			Bond Future	13.27	71.7483	72.3542	71.7483	0.00
24/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1780	2	2	2	0.00
24/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1795	2	2	2	0.00
24/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1765	2	2	2	0.00
24/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6837	7	7	7	0.00
24/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6756	7	7	7	0.00
24/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6796	7	7	7	0.00
24/10/2023	2040 On 07-November-24			Bond Future	13.43	73.4777	74.0985	73.4777	1,312.00
24/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2949	3	3	3	0.00
24/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2970	3	3	3	0.00
24/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2927	3	3	3	0.00
24/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5932	6	6	6	0.00
24/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5869	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
24/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5901	6	6	6	0.00
24/10/2023	2044 On 02-November-23			Bond Future	12.95	71.9066	72.4696	71.9066	35,274.00
24/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
24/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	267	0	0	0	0.00
24/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	832	1	1	1	0.00
24/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
24/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5333	6	5	6	0.00
24/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	547	1	1	1	6,375.00
24/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1319	2	1	2	5,860.00
24/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7985	9	8	9	0.00
24/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8112	9	8	9	0.00
24/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8048	9	8	9	0.00
24/10/2023	2044 On 01-February-24			Bond Future	13.08	69.1130	69.6882	69.1130	102,105.00
24/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2832	3	3	3	0.00
24/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	686	1	1	1	0.00
24/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	673	1	1	1	0.00
24/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	699	1	1	1	0.00
24/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5004	5	5	5	0.00
24/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5093	6	5	6	0.00
24/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5048	6	5	6	0.00
24/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1937	2	2	2	5,000.00
24/10/2023	2044 On 02-May-24			Bond Future	13.21	70.6541	71.2423	70.6541	0.00
24/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	526	0	1	0	0.00
24/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	518	0	1	0	0.00
24/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	533	0	1	0	0.00
24/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9239	10	9	10	0.00
24/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9349	10	9	10	0.00
24/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9294	10	9	10	0.00
24/10/2023	2044 On 01-August-24			Bond Future	13.35	67.8802	68.4818	67.8802	0.00
24/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1602	1	2	1	0.00
24/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1587	1	2	1	0.00
24/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1616	1	2	1	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
24/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7231	8	7	8	0.00
24/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7317	8	7	8	0.00
24/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7274	8	7	8	0.00
24/10/2023	2044 On 07-November-24			Bond Future	13.50	69.5163	70.1326	69.5163	0.00
24/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2892	3	3	3	0.00
24/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2871	3	3	3	0.00
24/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2913	3	3	3	0.00
24/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5854	6	6	6	0.00
24/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5918	6	6	6	0.00
24/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5886	6	6	6	0.00
24/10/2023	2046 On 02-November-23			Bond Future	106.63	106.2040	106.6310	106.2040	9,418.00
24/10/2023	2046 On 01-February-24			Bond Future	109.01	108.5754	109.0116	108.5754	11,513.00
24/10/2023	2046 On 02-May-24			Bond Future	109.32	108.8741	109.3201	108.8741	4,626.00
24/10/2023	2046 On 01-August-24			Bond Future	111.83	111.3762	111.8326	111.3762	0.00
24/10/2023	2046 On 07-November-24			Bond Future	112.36	111.8917	112.3590	111.8917	0.00
24/10/2023	2050 On 02-November-23			Bond Future	107.85	107.2913	107.8506	107.2913	7,974.00
24/10/2023	2050 On 01-February-24			Bond Future	108.00	107.4334	108.0049	107.4334	10,613.00
24/10/2023	2050 On 02-May-24			Bond Future	110.44	109.8550	110.4397	109.8550	3,316.00
24/10/2023	2050 On 01-August-24			Bond Future	110.67	110.0764	110.6742	110.0764	0.00
24/10/2023	2050 On 07-November-24			Bond Future	113.37	112.7603	113.3731	112.7603	0.00
24/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	AL37 On 02-November-23			Index Future	899.70	895.2510	899.6970	895.2510	0.00
24/10/2023	AL37 On 01-February-24			Index Future	919.56	915.0140	919.5550	915.0140	0.00
24/10/2023	AL37 On 02-May-24			Index Future	940.07	935.4260	940.0690	935.4260	0.00
24/10/2023	AL37 On 01-August-24			Index Future	961.47	956.7150	961.4650	956.7150	0.00
24/10/2023	AL37 On 07-November-24			Index Future	984.71	979.8440	984.7110	979.8440	0.00
24/10/2023	AL7T On 02-November-23			Index Future	1009.93	1001.7450	1009.9340	1001.7450	0.00
24/10/2023	AL7T On 01-February-24			Index Future	1032.23	1023.8580	1032.2250	1023.8580	0.00
24/10/2023	AL7T On 02-May-24			Index Future	1055.25	1046.6980	1055.2530	1046.6980	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
24/10/2023	AL7T On 01-August-24			Index Future	1079.27	1070.5200	1079.2700	1070.5200	0.00
24/10/2023	AL7T On 07-November-24			Index Future	1105.36	1096.4000	1105.3640	1096.4000	0.00
24/10/2023	ALBI On 02-November-23			Index Future	883.56	877.3090	883.5610	877.3090	68.00
24/10/2023	ALBI On 01-February-24			Index Future	903.06	896.6760	903.0630	896.6760	39.00
24/10/2023	ALBI On 02-May-24			Index Future	923.21	916.6790	923.2090	916.6790	0.00
24/10/2023	ALBI On 01-August-24			Index Future	944.22	937.5420	944.2210	937.5420	0.00
24/10/2023	ALBI On 07-November-24			Index Future	967.05	960.2070	967.0500	960.2070	0.00
24/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	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
24/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	ES33 On 02-November-23			Bond Future	13.07	70.1267	70.6888	70.1267	0.00
24/10/2023	ES33 On 01-February-24			Bond Future	13.24	71.6925	72.2670	71.6925	0.00
24/10/2023	ES33 On 02-May-24			Bond Future	13.40	69.5091	70.0967	69.5091	0.00
24/10/2023	ES33 On 01-August-24			Bond Future	13.57	71.1063	71.7074	71.1063	0.00
24/10/2023	ES33 On 07-November-24			Bond Future	13.78	69.0340	69.6499	69.0340	0.00
24/10/2023	ES42 On 02-November-23			Bond Future	13.54	65.8553	66.3903	65.8553	0.00
24/10/2023	ES42 On 01-February-24			Bond Future	13.69	67.3257	67.8725	67.3257	0.00
24/10/2023	ES42 On 02-May-24			Bond Future	13.85	64.5807	65.1399	64.5807	0.00
24/10/2023	ES42 On 01-August-24			Bond Future	14.00	66.0645	66.6366	66.0645	0.00
24/10/2023	ES42 On 07-November-24			Bond Future	14.19	63.4047	63.9909	63.4047	0.00
24/10/2023	GOVI On 02-November-23			GOVI	870.71	864.5050	870.7130	864.5050	18.00
24/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	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
24/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	150870	21	15	21	0.00
24/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	151070	21	15	21	0.00
24/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	150970	21	15	21	0.00
24/10/2023	GOVI On 01-February-24			GOVI	889.93	883.5890	889.9310	883.5890	694.00
24/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	99510	4	10	4	0.00
24/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	99410	4	10	4	0.00
24/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	99310	4	10	4	0.00
24/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-May-24			GOVI	909.79	903.3000	909.7850	903.3000	0.00
24/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	412050	48	41	48	0.00
24/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	411950	48	41	48	0.00
24/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	411850	48	41	48	0.00
24/10/2023	GOVI On 01-August-24			GOVI	930.49	923.8590	930.4910	923.8590	0.00
24/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
24/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	128990	20	13	20	0.00
24/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	128890	20	13	20	0.00
24/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	128790	20	13	20	0.00
24/10/2023	GOVI On 07-November-24			GOVI	952.99	946.1930	952.9880	946.1930	0.00
24/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	41880	0	4	0	0.00
24/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	42080	0	4	0	0.00
24/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	41980	0	4	0	0.00
24/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	3	0	3	0.00
24/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	3	0	3	0.00
24/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	3	0	3	0.00
24/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2023	IGOV On 02-November-23			Index Future	325.62	324.6810	325.6230	324.6810	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2023	IGOV On 01-February-24			Index Future	332.89	331.9290	332.8900	331.9290	593.00
24/10/2023	IGOV On 02-May-24			Index Future	340.40	339.4120	340.3960	339.4120	0.00
24/10/2023	IGOV On 01-August-24			Index Future	348.22	347.2140	348.2200	347.2140	0.00
24/10/2023	IGOV On 07-November-24			Index Future	356.72	355.6880	356.7210	355.6880	0.00
24/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
24/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6490	91.6300	91.6490	0.00
24/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.50	91.6290	91.5000	91.6290	0.00
24/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.50	91.5020	91.5000	91.5020	0.00
24/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.52	91.4970	91.4800	91.4970	0.00
24/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4590	91.4800	91.4590	0.00
24/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.53	91.4670	91.4700	91.4670	0.00
24/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.48	91.5280	91.5200	91.5280	0.00
24/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.43	91.5860	91.5700	91.5860	0.00
24/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.33	91.6970	91.6700	91.6970	0.00
24/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.30	91.7460	91.7000	91.7460	0.00
24/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.19	91.8200	91.8100	91.8200	0.00
24/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.18	91.8320	91.8200	91.8320	0.00
24/10/2023	R035 On 02-November-23			Bond Future	12.29	80.3770	81.0759	80.3770	103,211.00
24/10/2023	R035 On 02-November-23	11.42	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
24/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	11	0	0	0	6,500.00
24/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
24/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
24/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2845	2	3	2	0.00
24/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	17	0	0	0	731.00
24/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6298	6	6	6	0.00
24/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	515	0	1	0	731.00
24/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2889	4	3	4	0.00
24/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
24/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	754	1	1	1	0.00
24/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	31	0	0	0	400.00
24/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6310	7	6	7	0.00
24/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9230	10	9	10	0.00
24/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3099	4	3	4	0.00
24/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4678	5	5	5	0.00
24/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4567	5	5	5	0.00
24/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4622	5	5	5	0.00
24/10/2023	R035 On 01-February-24			Bond Future	12.42	82.1518	82.8659	82.1518	58,905.00
24/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	73	0	0	0	400.00
24/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	239	0	0	0	400.00
24/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5692	5	6	5	0.00
24/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1674	1	2	1	0.00
24/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1628	1	2	1	0.00
24/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1651	1	2	1	0.00
24/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2821	3	3	3	0.00
24/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2849	3	3	3	0.00
24/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2793	3	3	3	0.00
24/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	709	1	1	1	400.00
24/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7168	8	7	8	0.00
24/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9893	11	10	11	0.00
24/10/2023	R035 On 02-May-24			Bond Future	12.55	79.4714	80.2014	79.4714	100,132.00
24/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	658	1	1	1	0.00
24/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	667	1	1	1	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
24/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	650	1	1	1	0.00
24/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7761	8	8	8	0.00
24/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7667	8	8	8	0.00
24/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7714	8	8	8	0.00
24/10/2023	R035 On 01-August-24			Bond Future	12.67	81.2796	82.0263	81.2796	0.00
24/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1728	2	2	2	0.00
24/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1745	2	2	2	0.00
24/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1712	1	2	1	0.00
24/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6152	7	6	7	0.00
24/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6082	7	6	7	0.00
24/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6117	7	6	7	0.00
24/10/2023	R035 On 07-November-24			Bond Future	12.83	78.7226	79.4875	78.7226	0.00
24/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2335	2	2	2	0.00
24/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2354	2	2	2	0.00
24/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2316	2	2	2	0.00
24/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5532	6	6	6	0.00
24/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5470	6	5	6	0.00
24/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5501	6	6	6	0.00
24/10/2023	R053 On 02-November-23			Bond Future	12.88	91.0134	91.6775	91.0134	3,320.00
24/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	693	0	1	0	0.00
24/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	723	1	1	1	0.00
24/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	663	0	1	0	0.00
24/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1153	2	1	2	0.00
24/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1074	2	1	2	0.00
24/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1113	2	1	2	0.00
24/10/2023	R053 On 01-February-24			Bond Future	13.01	93.0231	93.7015	93.0231	0.00
24/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2793	2	3	2	0.00
24/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2758	2	3	2	0.00
24/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2827	3	3	3	0.00
24/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3286	4	3	4	0.00
24/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3354	4	3	4	0.00
24/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3320	4	3	4	0.00
24/10/2023	R053 On 02-May-24			Bond Future	13.14	89.2325	89.9262	89.2325	5,189.00
24/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3851	4	4	4	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
24/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3886	4	4	4	0.00
24/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3817	3	4	3	0.00
24/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4602	5	5	5	0.00
24/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4536	5	5	5	0.00
24/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4569	5	5	5	0.00
24/10/2023	R053 On 01-August-24			Bond Future	13.27	91.2627	91.9723	91.2627	0.00
24/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4629	4	5	4	0.00
24/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4663	4	5	4	0.00
24/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4596	4	5	4	0.00
24/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5487	6	5	6	0.00
24/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5422	6	5	6	0.00
24/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5455	6	5	6	0.00
24/10/2023	R053 On 07-November-24			Bond Future	13.42	87.5898	88.3167	87.5898	0.00
24/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3822	4	4	4	0.00
24/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3794	4	4	4	0.00
24/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3849	4	4	4	0.00
24/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7895	8	8	8	0.00
24/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7980	8	8	8	0.00
24/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7938	8	8	8	0.00
24/10/2023	R186 On 02-November-23			Bond Future	9.29	106.8321	107.1898	106.8321	33,740.00
24/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	416	0	0	0	0.00
24/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	398	0	0	0	0.00
24/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	87	0	0	0	1,715.00
24/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	3018	3	3	3	0.00
24/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	436	0	0	0	0.00
24/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	128	0	0	0	0.00
24/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
24/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	457	1	0	1	0.00
24/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	144	0	0	0	0.00
24/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	135	0	0	0	0.00
24/10/2023	R186 On 01-February-24			Bond Future	9.32	103.8813	104.2466	103.8813	72,747.00
24/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1133	1	1	1	0.00
24/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1117	1	1	1	0.00
24/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1148	1	1	1	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
24/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	640	1	1	1	0.00
24/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	659	1	1	1	0.00
24/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	649	1	1	1	0.00
24/10/2023	R186 On 02-May-24			Bond Future	9.34	106.1981	106.5717	106.1981	10,568.00
24/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	147	0	0	0	0.00
24/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	145	0	0	0	0.00
24/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	149	0	0	0	0.00
24/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2853	3	3	3	0.00
24/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1686	1	2	1	2,030.00
24/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	440	1	0	1	2,030.00
24/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	795	1	1	1	0.00
24/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3305	4	3	4	0.00
24/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3348	4	3	4	0.00
24/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3326	4	3	4	0.00
24/10/2023	R186 On 01-August-24			Bond Future	9.35	103.3041	103.6862	103.3041	0.00
24/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	554	0	1	0	0.00
24/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	547	0	1	0	0.00
24/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	560	0	1	0	0.00
24/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	1960	2	2	2	0.00
24/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	1991	2	2	2	0.00
24/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	1975	2	2	2	0.00
24/10/2023	R186 On 07-November-24			Bond Future	9.39	105.7966	106.1883	105.7966	3,495.00
24/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	1025	1	1	1	0.00
24/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	1035	1	1	1	0.00
24/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	1015	1	1	1	0.00
24/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1511	2	2	2	0.00
24/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1492	2	1	2	0.00
24/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1502	2	2	2	0.00
24/10/2023	R197 On 02-November-23			Bond Future	342.63	342.5801	342.6281	342.5801	0.00
24/10/2023	R202 On 02-November-23			Bond Future	251.05	251.1090	251.0549	251.1090	4,558.00
24/10/2023	R202 On 01-February-24			Bond Future	251.69	251.7415	251.6854	251.7415	5,070.00
24/10/2023	R202 On 02-May-24			Bond Future	257.36	257.4161	257.3593	257.4161	0.00
24/10/2023	R202 On 01-August-24			Bond Future	258.18	258.2380	258.1795	258.2380	0.00
24/10/2023	R202 On 07-November-24			Bond Future	264.48	264.5359	264.4765	264.5359	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
24/10/2023	R209 On 02-November-23			Bond Future	12.36	61.7724	62.3583	61.7724	18,532.00
24/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4877	5	5	5	0.00
24/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4778	5	5	5	0.00
24/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4828	5	5	5	0.00
24/10/2023	R209 On 01-February-24			Bond Future	12.48	63.1364	63.7350	63.1364	14,440.00
24/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1177	1	1	1	0.00
24/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1195	1	1	1	0.00
24/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1159	1	1	1	0.00
24/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2773	3	3	3	0.00
24/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2717	3	3	3	0.00
24/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2745	3	3	3	0.00
24/10/2023	R209 On 02-May-24			Bond Future	12.60	61.3912	62.0032	61.3912	0.00
24/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	517	0	1	0	0.00
24/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	524	0	1	0	0.00
24/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	510	0	1	0	0.00
24/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7163	8	7	8	0.00
24/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7077	8	7	8	0.00
24/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7120	8	7	8	0.00
24/10/2023	R209 On 01-August-24			Bond Future	12.71	62.7880	63.4140	62.7880	0.00
24/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1450	1	1	1	0.00
24/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1463	1	1	1	0.00
24/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1438	1	1	1	0.00
24/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5619	6	6	6	0.00
24/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5551	6	6	6	0.00
24/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5585	6	6	6	0.00
24/10/2023	R209 On 07-November-24			Bond Future	12.85	61.1450	61.7863	61.1450	101.00
24/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2162	2	2	2	0.00
24/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2145	2	2	2	0.00
24/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2179	2	2	2	0.00
24/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4880	5	5	5	0.00
24/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4935	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
24/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4907	5	5	5	0.00
24/10/2023	R210 On 02-November-23			Bond Future	224.77	224.1785	224.7708	224.1785	136.00
24/10/2023	R210 On 01-February-24			Bond Future	229.79	229.1842	229.7891	229.1842	501.00
24/10/2023	R210 On 02-May-24			Bond Future	231.71	231.0931	231.7117	231.0931	0.00
24/10/2023	R210 On 01-August-24			Bond Future	237.04	236.4043	237.0373	236.4043	0.00
24/10/2023	R210 On 07-November-24			Bond Future	239.48	238.8344	239.4829	238.8344	0.00
24/10/2023	R213 On 02-November-23			Bond Future	11.25	79.8472	80.4656	79.8472	15,173.00
24/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	212	0	0	0	0.00
24/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	198	0	0	0	0.00
24/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	227	0	0	0	0.00
24/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5817	5	6	5	0.00
24/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	977	1	1	1	731.00
24/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	44	0	0	0	731.00
24/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1385	2	1	2	0.00
24/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
24/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	199	0	0	0	0.00
24/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	754	1	1	1	0.00
24/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	810	1	1	1	0.00
24/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	782	1	1	1	0.00
24/10/2023	R213 On 01-February-24			Bond Future	11.37	81.6103	82.2422	81.6103	25,883.00
24/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2607	2	3	2	0.00
24/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2581	2	3	2	0.00
24/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2633	2	3	2	0.00
24/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1201	1	1	1	0.00
24/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1230	1	1	1	0.00
24/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1216	1	1	1	0.00
24/10/2023	R213 On 02-May-24			Bond Future	11.48	79.8712	80.5173	79.8712	0.00
24/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	744	1	1	1	0.00
24/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	736	1	1	1	0.00
24/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	752	1	1	1	0.00
24/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5642	6	6	6	0.00
24/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5713	6	6	6	0.00
24/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5678	6	6	6	0.00
24/10/2023	R213 On 01-August-24			Bond Future	11.58	81.6886	82.3494	81.6886	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
24/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1588	1	2	1	0.00
24/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1574	1	2	1	0.00
24/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1602	1	2	1	0.00
24/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4391	5	4	5	0.00
24/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4444	5	4	5	0.00
24/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4418	5	4	5	0.00
24/10/2023	R213 On 07-November-24			Bond Future	11.72	80.0967	80.7737	80.0967	0.00
24/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2141	2	2	2	0.00
24/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2157	2	2	2	0.00
24/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2125	2	2	2	0.00
24/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4078	4	4	4	0.00
24/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4033	4	4	4	0.00
24/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4056	4	4	4	0.00
24/10/2023	R214 On 02-November-23			Bond Future	12.69	57.7373	58.2380	57.7373	13,174.00
24/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6021	7	6	7	0.00
24/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5915	6	6	6	0.00
24/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5968	6	6	6	0.00
24/10/2023	R214 On 01-February-24			Bond Future	12.81	59.0123	59.5237	59.0123	13,804.00
24/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	731	1	1	1	0.00
24/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	745	1	1	1	0.00
24/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	718	1	1	1	0.00
24/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3801	4	4	4	0.00
24/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3732	4	4	4	0.00
24/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3766	4	4	4	0.00
24/10/2023	R214 On 02-May-24			Bond Future	12.92	57.0233	57.5462	57.0233	2,002.00
24/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	498	0	0	0	0.00
24/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	505	0	1	0	0.00
24/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	491	0	0	0	0.00
24/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7501	8	8	8	0.00
24/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7410	8	7	8	0.00
24/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7456	8	7	8	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
24/10/2023	R214 On 01-August-24			Bond Future	13.03	58.3208	58.8557	58.3208	0.00
24/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1572	1	2	1	0.00
24/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1586	1	2	1	0.00
24/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1558	1	2	1	0.00
24/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5540	6	6	6	0.00
24/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5472	6	5	6	0.00
24/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5506	6	6	6	0.00
24/10/2023	R214 On 07-November-24			Bond Future	13.17	56.4188	56.9668	56.4188	0.00
24/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2494	2	2	2	0.00
24/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2476	2	2	2	0.00
24/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2512	2	3	2	0.00
24/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4936	5	5	5	0.00
24/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4991	5	5	5	0.00
24/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4964	5	5	5	0.00
24/10/2023	R248 On 02-November-23			Bond Future	12.86	70.6182	71.1906	70.6182	27,404.00
24/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
24/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
24/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	93	0	0	0	207.00
24/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3800	3	4	3	0.00
24/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	13	0	0	0	207.00
24/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2088	3	2	3	0.00
24/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6168	7	6	7	0.00
24/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8286	9	8	9	0.00
24/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8155	9	8	9	0.00
24/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8220	9	8	9	0.00
24/10/2023	R248 On 01-February-24			Bond Future	12.99	72.1775	72.7624	72.1775	223,887.00
24/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2738	2	3	2	0.00
24/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5464	5	5	5	0.00
24/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	664	1	1	1	0.00
24/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	677	1	1	1	0.00
24/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	651	1	1	1	0.00
24/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3593	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
24/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	166	0	0	0	1,000.00
24/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	879	1	1	1	100.00
24/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4718	5	5	5	0.00
24/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8943	9	9	9	0.00
24/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1639	2	2	2	1,000.00
24/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5432	6	5	6	0.00
24/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5339	6	5	6	0.00
24/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5386	6	5	6	0.00
24/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	940	1	1	1	1,100.00
24/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2166	2	2	2	1,100.00
24/10/2023	R248 On 02-May-24			Bond Future	13.11	69.3380	69.9361	69.3380	12,631.00
24/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	466	0	0	0	0.00
24/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	474	0	0	0	0.00
24/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	460	0	0	0	0.00
24/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10144	11	10	11	0.00
24/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10027	11	10	11	0.00
24/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10085	11	10	11	0.00
24/10/2023	R248 On 01-August-24			Bond Future	13.24	70.9157	71.5274	70.9157	13,000.00
24/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1831	2	2	2	0.00
24/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1847	2	2	2	0.00
24/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1815	2	2	2	0.00
24/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6926	7	7	7	0.00
24/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6842	7	7	7	0.00
24/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6884	7	7	7	0.00
24/10/2023	R248 On 07-November-24			Bond Future	13.38	68.1719	68.7985	68.1719	0.00
24/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2962	3	3	3	0.00
24/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2984	3	3	3	0.00
24/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2941	3	3	3	0.00
24/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6100	6	6	6	0.00
24/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6034	6	6	6	0.00
24/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6067	6	6	6	0.00
24/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
24/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00